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TABLES OF SIGNIFICANCE POINTS FOR THE VARIANCE-WEIGHTED  
KOLMOGOROV-SMIRNOV STATISTICS

By

Heinrich Niederhausen

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Notations:

$\mathbb{Z}$  stands for the set of all integers,

$\mathbb{R}$  for the real numbers,

$\mathbb{N}_0 := \{n \in \mathbb{Z}, n \geq 0\},$

$\mathbb{N}_1 := \{n \in \mathbb{Z}, n \geq 1\},$

$x \wedge y := \min\{x, y\},$

$x \vee y := \max\{x, y\},$

$(x)_+ := \max\{0, x\},$

$(x)_- := \min\{0, x\},$

$\lceil x \rceil := \min\{i \in \mathbb{Z} \mid i \geq x\},$

$\lfloor x \rfloor := \max\{i \in \mathbb{Z} \mid i \leq x\},$

$\binom{x}{n} := \frac{x(x-1) \cdots (x-n+1)}{n!}$  for all  $n \in \mathbb{N}_1$ ;  $\binom{x}{0} := 1$ ;  $\binom{x}{z} := 0$  for all  $z \notin \mathbb{N}_0$ .

For the values of a function  $v: \mathbb{N}_0 \rightarrow \mathbb{R}$  we use both notations  $v(i)$

and  $v_i$ .

Tables of Significance Points for the Variance-Weighted  
Kolmogorov-Smirnov Statistics

By

Heinrich Niederhausen

1. Introduction.

Let  $X_1, \dots, X_M$  be i.i.d. random variables with continuous distribution function  $F$  and empirical distribution function

$$F_X(x) = M^{-1} \sum_{i=1}^M 1_{(-\infty, x]}(X_i) .$$

The goodness-of-fit statistic

$$W_M^+ = \sup_{\theta_1 \leq F(x) \leq \theta_2} \frac{F_X(x) - F(x)}{\sqrt{F(x)(1-F(x))}}$$

has been shown to be asymptotically minimax (with respect to a certain loss function) by A.A. Borokov and N.M. Sycheva (1968). They also give some exact significance points and the asymptotic distribution of  $\sqrt{M} W_M^+$ . Beside  $W_M^+$ , we consider the following related statistics:

$$W_M = \sup_{\theta_1 \leq F(x) \leq \theta_2} \frac{|F_X(x) - F(x)|}{\sqrt{F(x)(1-F(x))}}$$

$$\tilde{W}_M^+ = \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{F_X(x) - F(x)}{\sqrt{F(x)(1-F(x))}}$$

$$\begin{aligned}\tilde{W}_M &= \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{|F_X(x) - F(x)|}{\sqrt{F(x)(1-F(x))}} \\ W_{M,N}^+ &= \sup_{\theta_1 \leq F_V(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{\sqrt{F_V(x)(1-F_V(x))}} \\ W_{M,N} &= \sup_{\theta_1 \leq F_V(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{\sqrt{F_V(x)(1-F_V(x))}} \\ \tilde{W}_{M,N}^+ &= \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{F_X(x) - F_Y(x)}{\sqrt{F_V(x)(1-F_V(x))}} \\ \tilde{W}_{M,N} &= \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{\sqrt{F_V(x)(1-F_V(x))}} ,\end{aligned}$$

where  $Y_1, \dots, Y_N$  is a second independent sample with the same distribution function, and  $V_1, \dots, V_{M+N}$  is the combined sample. We call all these statistics variance-weighted Kolmogorov-Smirnov tests. In [10], we derived some methods to compute the exact distribution of such tests. Using those methods, we computed tables for the significance points of

$$(1) \quad \sqrt{M} W_M^+, \sqrt{M} W_M, \sqrt{M} \tilde{W}_M^+, \sqrt{M} \tilde{W}_M, \sqrt{MN/(M+N)} W_{M,N}^+, \sqrt{MN/(M+N)} W_{M,N}, \\ \sqrt{MN/(M+N)} \tilde{W}_{M,N}^+ \text{ and } \sqrt{MN/(M+N)} \tilde{W}_{M,N} .$$

Let  $Z$  be any of the eight statistics in (1). Let

$$P(z) = P(Z \leq z) .$$

For each  $\alpha = .9, .95$  and  $.99$  we try to find  $z_\alpha$  such that  $P(z_\alpha) = \alpha$ . But the variance-weighted Kolmogorov-Smirnov distributions are discontinuous, even in the one-sample case. Therefore, we give  $P(\underline{z}_\alpha)$  and  $\underline{z}_\alpha$  in the tables, where  $P(\underline{z}_\alpha)$  is smaller than  $\alpha$ . After each  $\underline{z}_\alpha$ , a single digit  $D$  is printed. If the last digit of  $\underline{z}_\alpha$  is increased by  $D$ , a  $\bar{z}_\alpha$  is obtained, such that  $P(\bar{z}_\alpha) \geq \alpha$ .  $P(\bar{z}_\alpha)$  is also listed. All numbers are rounded in the last digit.

In all the tables we chose  $\theta_1 = 1 - \theta_2 = \theta$  for  $\theta = 0, 0.01, 0.05, 0.1$  and  $0.25$ . In  $\tilde{W}_M^+, \tilde{W}_M, \tilde{W}_{M,N}^+$  and  $\tilde{W}_{M,N}$  we have to take the supremum over  $\theta \leq F_X(x) \leq 1 - \theta$ . Thus, we have to replace  $\theta$  by  $d/M$ , where the integer  $d$  is chosen such that  $d/M$  comes close to  $\theta$  (see (3.2)). Analogously, replace  $\theta$  by  $d/(M+N)$  in  $\tilde{W}_{M,N}^+$  and  $\tilde{W}_{M,N}$ .

In the two sample case, all tables are given for

$$M = 2, 3, 4, \dots, 10; \quad N = 2, 3, 4, \dots, M$$

$$M = 15, 20, 25, \dots, 50; \quad N = M, M-1, M-2, \dots, M-5$$

$$M = 100, 500; \quad N = M.$$

If for small  $M$  the table for a certain  $\theta$  does not differ from the preceding table (with smaller  $\theta$ ), then this part of the table is omitted.

In the one sample, the same values of  $M$  are used, but the sample length  $M = 500$  is omitted. The computer proved to be too slow for this case (and the desired accuracy).



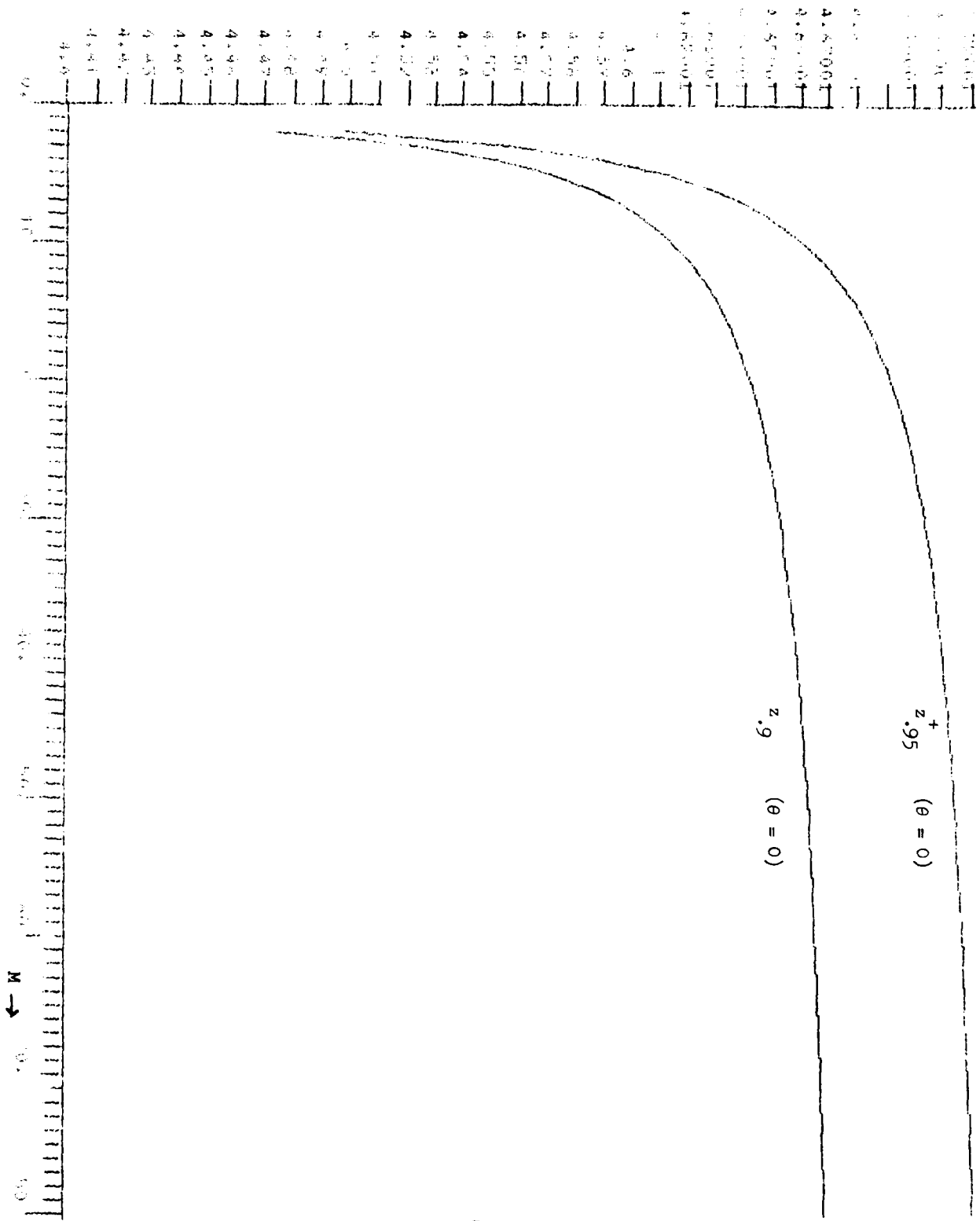
For large sample sizes, a significance value  $z_{1-\gamma}$  of a two sided statistic can be approximated by  $z_{1-\gamma/2}^+$  of the corresponding one sided statistic. The larger the  $\theta$ , the better the approximation. Despite "bad" asymptotic behavior, this approximation is practically satisfying even for  $\theta = 0$ . For this case, the computer drawing on the next page shows  $z_{.9}$  and  $z_{.95}^+$  for  $M = 2, \dots, 80$ , where

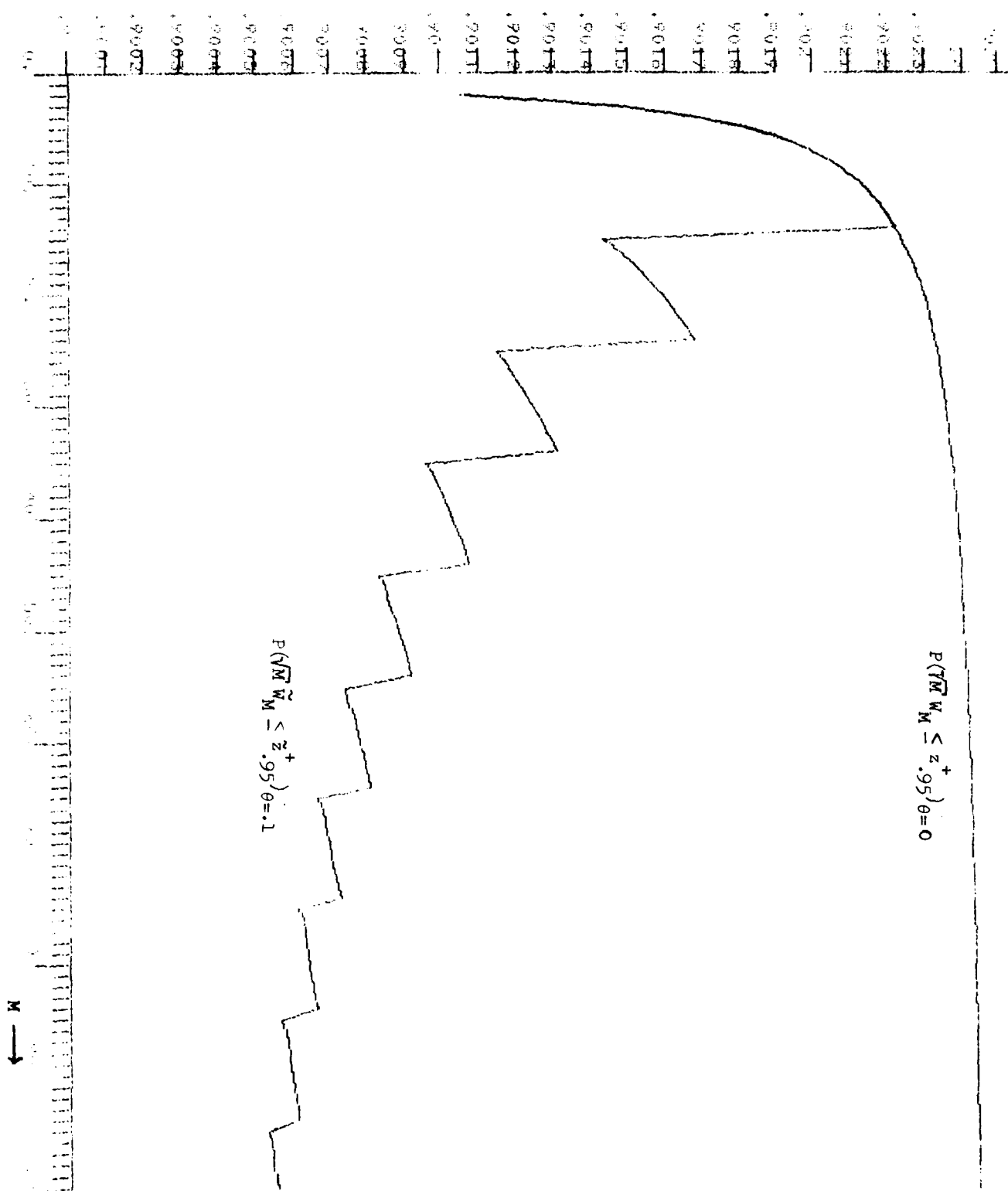
$$P(\sqrt{M} W_M \leq z_{.9})_{\theta=0} \approx .9 \quad \text{and} \quad P(\sqrt{M} W_M^+ \leq z_{.95}^+)_{\theta=0} \approx .95 .$$

We demonstrate on page 6 what happens if  $z_{.95}^+$  (which is much faster to compute) is used as an approximation for  $z_{.9}$ : We plotted  $M$  against  $P(\sqrt{M} W_M \leq z_{.95}^+)_{\theta=0}$  for  $M = 2, \dots, 100$ . To illustrate the effect of a larger  $\theta$ , we plotted also  $P(\sqrt{M} \tilde{W}_M \leq \tilde{z}_{.95}^+)_{\theta=1}$ . The jumps come from the approximation of  $\theta$  by  $d/M$ .

We repeat that part of [10], which is necessary to understand the algorithms. Chapter 3 gives an overview over the significance points by small tables. The large tables are computed in the same way.

All computations are done on a pdp 11 computer, using 16 significant digits. The reader can compare the tables for  $\sqrt{M} W_M^+$  with table 1 and 2 of A.A. Borokov and N.M. Sycheva (1968). With the exception of one printing error, their numbers differ at most by 1 in the last given digit. The case  $\theta = 0$  for  $\sqrt{M} W_M$  has been considered by M. Noé (1972). His method of computation is close to ours for all two-sided one sample statistics in (1), except for special cases, see 3.





## 1. One sample tests.

### 1.1. Sheffer polynomials for D.

Let  $\mu$  and  $\nu$  be monotone non-decreasing functions from  $\mathbb{N}_0$  into  $\mathbb{R}$ , satisfying  $0 \leq \nu_0 \leq \mu_0$  and  $\nu_i < \mu_{i-1} \forall i \in \mathbb{N}_1$ . The following functions define a  $\mu$ -Sheffer sequence (see (A.12)) for the derivative operator D:

$$p(x) \mapsto \frac{d}{dx} p(x)$$

$$f_0(x) := \begin{cases} 1 & \text{if } x \leq 0 \\ 0 & \text{else,} \end{cases}$$

and

$$f_n(x) := \begin{cases} \int_{\nu(n)}^{x \wedge \mu(n-1)} \int_{\nu(n-1)}^{u_n \wedge \mu(n-2)} \dots \int_{\nu(1)}^{u_2 \wedge \mu(0)} 1 du_1 \dots du_n & \text{if } x \leq \mu_n \\ 0 & \text{else} \end{cases}$$

for all  $n \in \mathbb{N}_1$ . Obviously,  $f_n(\nu_n) = \delta_{0,n}$ , hence,  $(f_n)$  has roots in  $\nu$  (see (A.14)).

Denote by  $U_{(i)}$  the  $i$ -th order statistic of a size  $M$  random sample from  $U(0,1)$ . If  $\mu_{M-1} \leq 1$ , then

$$\begin{aligned} (1.1) \quad f_M(\mu_{M-1}) &= P(\nu_1 \leq U_{(1)} \leq \mu_{1-1} \quad \forall i = 1, \dots, M) / M! \\ &= f_M(\mu_M). \end{aligned}$$

## 1.2. Recursions.

For this section we assume  $\mu_M = 1$  without loss of generality. With  $q_{n-k}(x) = x^{n-k}/(n-k)!$  in (A.13), the algorithm A.1 was found by M. N  e (1972). Given that  $\mu_k$  is constant for  $k = 0, \dots, K$ , say, it may be possible to use an explicit formula for  $f_i(\mu_K)$  ( $i = 0, \dots, K$ ). The same is true for the values  $p_i$  in the following application of (A.16): Define  $p_0 := 1$  and

$$(1.2) \quad p_i := \sum_{k=0}^{i-1} \binom{i}{k} (-1)^{i-k-1} (\mu_k - \nu_i)_+^{i-k} p_k.$$

Then

$$P(\nu_i \leq U_{(i)} \leq \mu_{i-1} \text{ for all } i = 1, \dots, M) = p_M.$$

Alternatively, we get from corollary A.2:

$$p_M = \det \left( \binom{i}{j-1} (\mu_{j-1} - \nu_i)_+^{i-j+1} \right)_{i,j=1, \dots, M}.$$

V.A. Epanechnikov (1968) found recursion (1.2) and G.P. Steck (1971) independently derived this determinant and many applications. See also E.J.G. Pitman (1972) for another proof.

Remark: Depending on the accuracy of the computer, (1.2) should be used only for small  $M$  because of the alternating summation. In algorithm A.1 the summation does not alternate, but compared with (1.2) the amount of

computations is approximately squared! In the computation of significance points it often occurs that  $v_M \leq \mu_0$ . The same is true, of course, in both one sided cases. Theorem A.2 (with  $i := 0$ ) yields for any real function  $\sigma$  on  $N_0$ :

$$(1.3) \quad p_j = j! t_{j,0}(\sigma_j) - \sum_{k=0}^{j-1} \binom{j}{k} (\sigma_j - \mu_k)^{j-k} p_k \text{ for all } j = 1, \dots, M.$$

From  $v_M \leq \mu_0$  we see that  $t_{j,0}$  equals for  $j = 0, \dots, M$  the Sheffer sequence for  $D$  with roots in  $v$ . Given that  $\sigma_j \geq \mu_{j-1}$  for all  $j = 1, \dots, M$ , the summation in (1.3) is non-alternating. But how to compute  $t_{j,0}(\sigma_j)$ ? In the simple case  $v \equiv 0$  (one sided tests) we get  $j! t_{j,0}(\sigma_j) = \sigma_j^j$ . With  $\sigma_j := \mu_{j-1}$  Steck's formula (1971, (2.3)) is obtained. See the previous section for other closed forms. We suggest the following procedure for general  $v$  (with  $v_M \leq \mu_0$ ):

Choose  $\sigma \equiv 1$ . Thus, for all  $j = 1, \dots, M$ ,

$$j! t_{j,0}(1) = P(v_i \leq U_{(i)} \text{ for all } i = 1, \dots, j) = j! f_j^{(j)}(1),$$

if  $(f_n^{(j)})$  is the  $\mu^{(j)}$ -Sheffer sequence for  $D$  with roots in  $0$ , where  $\mu_1^{(j)} = 1 - v(j-1)$  for all  $i = 0, \dots, j$ . Hence, (1.3) can be applied to compute  $t_{j,0}(1)$  (we choose again  $\sigma \equiv 1$ ):

$$p_0^{(j)} = 1 \text{ and } p_i^{(j)} = 1 - \sum_{k=0}^{i-1} \binom{i}{k} v(j-k)^{i-k} p_k^{(j)} \text{ for all } i = 1, \dots, j.$$

Thus,  $j! t_{j,0}(1) = p_j^{(j)}$  for all  $j = 1, \dots, M$ . Finally, enter again (1.3) and compute  $p_M$  from  $p_0 = 1$  and

$$p_j = p_j^{(j)} - \sum_{k=0}^{j-1} \binom{j}{k} (1 - \mu_k)^{j-k} p_k \text{ for all } j = 1, \dots, M.$$

### 1.3. Rényi type distributions.

In applications, the test distributions seldom occur in the form of (1.1). But if our method is applicable at all, they are easily transformed so that one of the following two lemmas can be used:

Lemma 1.1: Let  $f$  and  $g$  be monotone non-decreasing functions from  $[0,1]$  into itself such that  $f < g$  and

$$f(0) \leq a/M < b/M \leq g(1) = 1$$

for two fixed integers  $a$  and  $b$ . Then

$$\begin{aligned} P(f(F_U(x)) \leq x \leq g(F_U(x)) \quad \forall a/M \leq F_U(x) \leq b/M) \\ = P(v_1 \leq U_{(1)} \leq \mu_{1-1} \quad \forall i = 1, \dots, M) \end{aligned}$$

if

$$v_i = \begin{cases} 0 & \text{for all } i = 0, \dots, a-1 \\ f(i/M) & \text{for all } i = a, \dots, b \\ f(b/M) & \text{for all } i > b, \end{cases}$$

and

$$\mu_i = \begin{cases} g(a/M) & \text{for all } i = 0, \dots, a-1 \\ g(1/M) & \text{for all } i = a, \dots, b \\ 1 & \text{for all } i > b. \end{cases}$$

The proof is obvious. The situation in the following lemma is much more complicated.

Lemma 1.2: Replace  $a/M$  and  $b/M$  in lemma 1.1 by any real  $\alpha$  and  $\beta$  such that  $0 \leq \alpha < \beta \leq 1$ . Then, under the same assumptions about  $f$  and  $g$ ,

$$\begin{aligned} P(f(F_U(x)) \leq x \leq g(F_U(x)) \quad \forall \alpha \leq x \leq \beta) \\ = P(v_i \leq U_{(i)} \leq u_{i-1} \quad \text{for all } i = 1, \dots, M) \end{aligned}$$

if

$$v_i = \begin{cases} 0 & \text{for all } i = 0, \dots, \alpha_f \\ f(i/M) & \text{for all } i = \alpha_f + 1, \dots, \beta_f \\ \beta & \text{for all } i > \beta_f \end{cases}$$

and

$$u_i = \begin{cases} \alpha & \text{for all } i = 0, \dots, \alpha_g - 1 \\ g(i/M) & \text{for all } i = \alpha_g, \dots, \beta_g - 1 \\ 1 & \text{for all } i \geq \beta_g \end{cases}$$

where

$$\alpha_f = \max\{k \leq M \mid f(k/M) \leq \alpha\}, \quad \beta_f = \max\{k \leq M \mid f(k/M) \leq \beta\}$$

$$\alpha_g = \min\{k \geq 0 \mid g(k/M) \geq \alpha\}, \quad \beta_g = \min\{k \geq 0 \mid g(k/M) \geq \beta\}.$$

Proof. Denote by  $[0,1]^{(M)}$  the set of all monotone non-decreasing ordered vectors  $u \in [0,1]^M$ :

$$u = (u_1, \dots, u_M) \quad \text{such that} \quad 0 \leq u_1 \leq \dots \leq u_M \leq 1.$$

Define the subset  $A$  of  $[0,1]^{(M)}$  by



$$A := \{f(i/M) \leq x \text{ holds for all } i = 0, \dots, M \text{ and } x \in [u_i, u_{i+1}) \cap [\alpha, \beta]\}$$

$$(u_0 := 0, u_{M+1} := 1). \text{ Then}$$

$$A = \{f(i/M) \leq x \text{ holds for all } i = \alpha_f + 1, \dots, M \text{ and } x \in [u_i, u_{i+1}) \cap [\alpha, \beta]\}$$

$$= \{f(i/M) \leq u_i \text{ holds for all } i = \alpha_f + 1, \dots, M \text{ such that } u_i \leq \beta\}$$

$$= \{u_{\beta_f + 1} > \beta, \text{ and } f(i/M) \leq u_i \text{ holds for all } i = \alpha_f + 1, \dots, \beta_f \text{ such that } u_i \leq \beta\}$$

$$= \{u_{\beta_f + 1} > \beta, \text{ and } f(i/M) \leq u_i \text{ holds for all } i = \alpha_f + 1, \dots, \beta_f\}.$$

By interchanging the roles of  $f$  and  $g$  it follows analogously that

$$B := \{x \leq g(i/M) \text{ holds for all } i = 0, \dots, M \text{ and } x \in [u_i, u_{i+1}) \cap [\alpha, \beta]\}$$

$$= \{u_{\alpha_g} < \alpha, \text{ and } u_i \leq g((i-1)/M) \text{ for all } i = \alpha_g + 1, \dots, \beta_g\}.$$

$$P(A \cap B) = P(f(F_U(x)) \leq x \leq g(F_U(x)) \quad \forall \alpha \leq x \leq \beta) \text{ finishes the proof.} \blacksquare$$

Remark: If  $v_{i+1} < \mu_i$  for all  $i = 0, \dots, M-1$  in the lemmas above, look for the best applicable method in 1.2. The probability is zero otherwise.

## 2. Two sample tests.

### 2.1. Sheffer polynomials for $\nabla$ .

Denote by  $\mathcal{J}(i, j)$  the set of all vectors  $T$  consisting of exactly  $i$  ones and  $j$  zeros. For each  $T = (T_1, \dots, T_{i+j}) \in \mathcal{J}(i, j)$  define the path  $T'_\ell$  of  $T$  by  $T'_0 := 0$  and  $T'_\ell := \sum_{k=1}^{\ell} T_k$  for all  $\ell = 1, \dots, i+j$ . The set  $\mathcal{J}(i, j)$  is closely related to empirical distribution functions: Let  $X_1, \dots, X_M, Y_1, \dots, Y_N$  be  $M+N$  continuous and i.i.d. random variables. Denote the monotone non-decreasing ordered combined sample by  $V_1, \dots, V_{M+N}$ . Define a.e.

$$(2.1) \quad T_\ell = \begin{cases} 1 & \text{if } V_\ell = X_i \text{ for some } i, 1 \leq i \leq M \\ 0 & \text{if } V_\ell = Y_j \text{ for some } j, 1 \leq j \leq N. \end{cases}$$

Then  $T'_\ell = MF_X(V_\ell)$  and  $\ell - T'_\ell = NF_Y(V_\ell)$ . Let  $\mu$  and  $\nu$  be integer valued function on  $\mathbb{N}_0$ ,  $-1 = \nu_0 \leq \mu_0$  and

$$(2.2) \quad \nu_{i-1} - 1 \leq \nu_i < \mu_{i-1} \leq \mu_i \text{ for all } i \in \mathbb{N}_1.$$

Then  $f_i(j) = \#\mathcal{J}(i, j | \nu(T'_\ell) < \ell - T'_\ell \leq \mu(T'_\ell) \text{ for all } \ell = 0, \dots, i+j)$ , if  $(f_n)$  is the  $\mu$ -Sheffer sequence (with variables in  $\mathbb{Z}$ ) for the backwards difference operator  $\nabla$  (see (A.6)) with roots in  $\nu$ . Hence,

$$(2.3) \quad P(\nu(T'_\ell) < \ell - T'_\ell \leq \mu(T'_\ell) \text{ for all } \ell = 0, \dots, M+N) = \binom{M+N}{M}^{-1} f_M(N).$$

## 2.2. Recursions.

We assume  $\mu(M) = N$  throughout this section. From the definition of a  $\mu$ -Sheffer sequence  $(f_n)$  for  $\nabla$  with roots in  $\nu$  we get the following two-dimensional recursion

$$(2.4) \quad f_i(j) = \begin{cases} f_i(j-1) + f_{i-1}(j) & \text{for all } \nu_i < j \leq \mu_i \\ 0 & \text{else,} \end{cases}$$

with initial values  $f_0(j) = 1$  for all  $j \leq \mu_0$ , and  $f_i(\nu_i) = 0$  for all  $i \in \mathbb{N}_1$ . On a computer with unlimited integer precision, this algorithm may be slow but absolutely accurate!

The one-dimensional recursion (A.16) is left to the reader. From corollary A.2 one gets the determinantal solution

$$P(\nu(T'_\ell) < \ell - T'_\ell \leq \mu(T'_\ell) \text{ for all } \ell = 0, \dots, M+N)$$

$$= \binom{M+N}{N}^{-1} = \det \left( \binom{\mu_{j-1} - \nu_i}{i-j+1} \right)_{i,j=1, \dots, n}.$$

This determinant has been found independently by G. Kreweras (1965) and G.P. Steck (1969). See also S.G. Mohanty (1971) and E.J.G. Pitman (1972) for other proofs.

A close look on  $\nu$  and  $\mu$  may save some recursion steps. If  $\nu(M) < \mu(0)$  the outside method allows non-alternating summation as described in 1.2.

### 2.3. Rényi type distributions.

Lemma 2.1. Define  $f$ ,  $g$ ,  $a$  and  $b$  as in lemma 1.1. Then

$$P(f(F_X(x)) \leq F_V(x) \leq g(F_X(x)) \text{ for all } a/M \leq F_X(x) \leq b/M)$$

$$= P(v(T'_\ell) < \ell - T'_\ell \leq \mu(T'_\ell) \text{ for all } \ell = 0, \dots, M+N),$$

$$\text{if } v_i = \begin{cases} -1 & \text{for all } i = 0, \dots, a-1 \\ \lceil (M+N)f(i/M) \rceil - i - 1 & \text{for all } i = a, \dots, b \\ v_b & \text{for all } i > b, \end{cases}$$

and

$$\mu_i = \begin{cases} \mu_a & \text{for all } i = 0, \dots, a-1 \\ \lfloor (M+N)g(i/M) \rfloor - i & \text{for all } i = a, \dots, b \\ N & \text{for all } i > b. \end{cases}$$

The proof is obvious from 2.1.

Lemma 2.2. Define  $f$ ,  $g$ ,  $a$  and  $b$  as in lemma 1.1, and  $\alpha_f$ ,  $\beta_f$ ,  $\alpha_g$  and  $\beta_g$  as in lemma 1.2 with  $\alpha := a/(M+N)$  and  $\beta := b/(M+N)$ . Then

$$P(f(F_X(x)) \leq F_V(x) \leq g(F_X(x)) \text{ for all } a/(M+N) \leq F_V(x) \leq b/(M+N))$$

$$= P(v(T'_\ell) < \ell \leq \mu(T'_\ell) \text{ for all } \ell = 0, \dots, M+N),$$

if

$$v_i = \begin{cases} -1 & \text{for all } i = 0, \dots, \alpha_f \\ \lceil (M+N)f(i/M) \rceil - i - 1 & \text{for all } i = \alpha_f + 1, \dots, \beta_f \\ b - \beta_f - 1 & \text{for all } i > \beta_f, \end{cases}$$

and

$$\mu_i = \begin{cases} a - \alpha_g & \text{for all } i = 0, \dots, \alpha_g - 1 \\ \lfloor (M+N)g(1/M) \rfloor - i & \text{for all } i = \alpha_g, \dots, \beta_g - 1 \\ N & \text{for all } i \geq \beta_g . \end{cases}$$

The proof follows the same pattern as the proof of lemma 1.2 and is therefore omitted.

Remark: It may happen that  $v$  or  $\mu$  in lemma 2.1 or 2.2 violates the monotonicity conditions (2.2). In this case define the "monotone hulls"  $\tilde{v}$  and  $\hat{\mu}$  by

$$(2.5) \quad \begin{aligned} \tilde{v}_0 &:= -1 \\ \tilde{v}_i &:= \max\{v_i, \tilde{v}_{i-1}\} \quad \text{for all } i = 1, \dots, M, \end{aligned}$$

and

$$(2.6) \quad \begin{aligned} \hat{\mu}_M &:= N \\ \hat{\mu}_i &:= \min\{\mu_i, \hat{\mu}_{i+1}\} \quad \text{for all } i = 0, \dots, M-1 . \end{aligned}$$

If  $\tilde{v}_{i+1} < \hat{\mu}_i$  for all  $i = 0, \dots, M-1$ , look for the best applicable method in 2.2. The probability is zero otherwise.

### 3. The variance-weighted Kolmogorv-Smirnov tests.

We defined  $W_M$  in the introduction. Let

$$h^{\pm}(i) = \frac{2i + s \pm [s^2 + 4si(1-i)]^{1/2}}{2(1+s)}$$

and

$$c^{\pm}(\gamma) = M(\gamma \pm [s\gamma(1-\gamma)]^{1/2}) .$$

We get from lemma 1.2

$$P(W_M \leq s^{1/2}) = M!f_M(1) ,$$

if  $(f_n)$  is the  $\mu$ -Sheffer sequence for  $D$  with roots in  $v$ , where

$$(3.1) \quad v_i = h^-(i/M) \text{ for all } i = \lfloor c^+(\theta_1) \rfloor \wedge M + 1, \dots, \lfloor c^+(\theta_2) \rfloor \wedge M,$$

and

$$(3.2) \quad \mu_i = h^+(i/M) \text{ for all } i = \lceil c^-(\theta_1) \rceil_+, \dots, \lceil c^-(\theta_2) \rceil_+ - 1 .$$

The following short tables of the percentage points of  $M^{1/2}W_M$  are computed by algorithm A.1 and by the outside method (1.5) if applicable.

We chose always  $\theta_1 = \theta = 1 - \theta_2$  for  $\theta = 0, .01, .05, .1$  and  $.25$ . Let

$$P(z) = P(M^{1/2}W_M \leq z) .$$

We consider the significance probabilities  $\alpha = 1-P(z_\alpha)$  for  $\alpha = .1, .05$  and  $.01$ . Because of discontinuities, these levels can not always be attained. If the absolute difference between  $\alpha$  and  $1-P(z_\alpha)$  is less than  $.000005$  this small discontinuity is not noted in the tables, and  $z_\alpha$  is rounded to 4 digits after the decimal point. If

$$.000005 \leq |\alpha - 1 + P(z_\alpha)| < .005,$$

and  $\alpha$  is greater(smaller) than  $1-P(z_\alpha)$ , then five digits are given and a bar is placed under (over) the last digit. This last digit is not rounded. Decreasing (increasing) it by one yields a probability greater (smaller) than  $\alpha$ . Two bars indicate an absolute difference between  $.005$  and  $.013$ . The asymptotic values of A.A. Borokov and N.M. Sycheva (1968, Theorem 3A) are given in the last row of table 2-5.

Table 1 is a confirmation of M. Noé's (1972) computations. In table 2 and 3 the results of P.L. Canner's (1975) simulation study are given in parentheses. In table 4 and 5 the rows marked by  $F$  contain the percentage points of  $M^{1/2}W_M$  as the tables before. The rows marked by  $F_X$  refer to the correspondent statistic where the supremum is taken over  $d/M \leq F_X(x) \leq 1-d/M$ . The integer  $d$  is chosen such that  $d/M$  is closest to the desired  $\theta$ :

$$(3.3) \quad d = \begin{cases} \lfloor M\theta \rfloor & \text{if } M\theta - \lfloor M\theta \rfloor < .5 \\ \lceil M\theta \rceil & \text{else .} \end{cases}$$

The  $F_X$ -row in table 4 equals for  $M = 10$  the  $F$ -row and is therefore omitted.

| M   | $\alpha=.1$ | $\alpha=.05$ | $\alpha=.01$ |
|-----|-------------|--------------|--------------|
| 10  | 4.6146      | 6.4257       | 14.1863      |
| 20  | 4.6423      | 6.4398       | 14.1908      |
| 50  | 4.6631      | 6.4488       | 14.1929      |
| 100 | 4.6719      | 6.4519       | 14.1931      |

Table 1:  $\theta = 0$ .

| M        | $\alpha=.1$ | $\alpha=.05$      | $\alpha=.01$      |
|----------|-------------|-------------------|-------------------|
| 10       | 3.2900      | 3.9829<br>(3.33)  | 6.03859<br>(5.70) |
| 20       | 3.3962      | 4.04519<br>(3.76) | 4.9094<br>(4.77)  |
| 50       | 3.2029      | 3.55334<br>(3.69) | 4.5353<br>(4.40)  |
| 100      | 3.0640      | 3.4379            | 4.1899            |
| $\infty$ | 3.05        | 3.30              | 3.79              |

Table 2:  $\theta = .01$

| M        | $\alpha=.1$ | $\alpha=.05$     | $\alpha=.01$      |
|----------|-------------|------------------|-------------------|
| 10       | 2.9218      | 3.4216<br>(3.33) | 4.1705<br>(4.00)  |
| 20       | 2.9094      | 3.1831<br>(3.07) | 4.10391<br>(3.80) |
| 50       | 2.8616      | 3.1525<br>(3.15) | 3.8289<br>(3.80)  |
| 100      | 2.8384      | 3.1417           | 3.7419            |
| $\infty$ | 2.89        | 3.15             | 3.67              |

Table 3:  $\theta = .05$

| M        |       | $\alpha=.1$ | $\alpha=.05$ | $\alpha=.01$ |
|----------|-------|-------------|--------------|--------------|
| 10       | F     | 2.7148      | 3.1336       | 3.8203       |
|          | $F_X$ |             |              |              |
| 20       | F     | 2.7130      | 2.9830       | 3.72677      |
|          | $F_X$ | 3.3938      | 4.0798       | 6.1725       |
| 50       | F     | 2.7284      | 3.0071       | 3.6284       |
|          | $F_X$ | 2.9641      | 3.3533       | 4.2777       |
| 100      | F     | 2.7362      | 3.0120       | 3.5960       |
|          | $F_X$ | 2.8562      | 3.1803       | 3.8839       |
| $\infty$ |       | 2.78        | 3.05         | 3.59         |

Table 4:  $\theta = .1$

| M        |       | $\alpha=.1$ | $\alpha=.05$ | $\alpha=.01$ |
|----------|-------|-------------|--------------|--------------|
| 10       | F     | 2.4383      | 2.6340       | 3.2863       |
|          | $F_X$ | 3.2747      | 3.9777       | 6.0714       |
| 20       | F     | 2.4694      | 2.7236       | 3.2852       |
|          | $F_X$ | 2.7419      | 3.1507       | 4.0971       |
| 50       | F     | 2.4890      | 2.77602      | 3.3414       |
|          | $F_X$ | 2.6223      | 2.9530       | 3.6498       |
| 100      | F     | 2.5159      | 2.7929       | 3.3568       |
|          | $F_X$ | 2.5657      | 2.8727       | 3.4969       |
| $\infty$ |       | 2.53        | 2.83         | 3.40         |

Table 5:  $\theta = .25$



We denote by  $W_{M,N}$  the two sample version of  $W_M$ :

$$W_{M,N} := \sup_{\theta_1 \leq F_V(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{[F_V(x)(1-F_V(x))]^{1/2}}$$

( $\theta_1 = a/(M+N)$  and  $\theta_2 = b/(M+N)$ ;  $a$  and  $b$  integer) .

Now we get from lemma 2.2

$$P\left(\frac{N}{M+N} W_{M,N} \leq s^{1/2}\right) = f_M(N) / \binom{M+N}{M} ,$$

if  $(f_n)$  is the  $\hat{\mu}$ -Sheffer sequence for  $\nabla$  with roots in  $\tilde{v}$ , where

$$v_i = \lceil (M+N)h^-(i/M) \rceil - i - 1 \quad \text{and} \quad \mu_i = \lfloor (M+N)h^+(i/M) \rfloor - i ,$$

with  $i$  in the same range as in (3.1) and (3.2). (See (2.5) and (2.6) for  $\tilde{v}$  and  $\hat{\mu}$ .) The following tables of percentage points for  $\left(\frac{MN}{M+N}\right)^{1/2} W_{M,N}$  are computed using only algorithm (2.4). Discontinuities occur at almost each entry. The bars are set following the same rules as above, but only four digits are given. The table for  $\theta = 0$  equals the table for  $\theta = .01$  and is therefore omitted. The numbers in parentheses are taken from P.L. Canner's (1975) simulation study (computed for  $\theta = 0$ ). For  $\theta = .05$ , the rows  $M = N = 10, 20$  and  $50$  are equal to those in table 6, and are omitted. Instead, we demonstrate the effect of slightly different, but large sample sizes. Again, the rows are marked by  $F_X$ , if the supremum is taken over all  $a'/M \leq F_X(x) \leq b'/M$ . In table 8 and 9 the rows are omitted which do not differ from table 6. The asymptotic values of table 2-5 may be used for comparison.

| M=N | $\alpha=.1$ | $\alpha=.05$     | $\alpha=.01$     |
|-----|-------------|------------------|------------------|
| 10  | 2.3441      | 2.6832<br>(2.71) | 3.1462<br>(3.17) |
| 20  | 2.5819      | 2.7603<br>(2.70) | 3.2274<br>(3.18) |
| 50  | 2.7007      | 2.9488<br>(2.93) | 3.4299<br>(3.44) |
| 100 | 2.7914      | 3.0249<br>(3.02) | 3.5022<br>(3.47) |
| 500 | 2.9441      | 3.1863           | 3.6694           |

Table 6:  $\theta = .01$

| M   | N   |       | $\alpha=.1$ | $\alpha=.05$ | $\alpha=.01$ |
|-----|-----|-------|-------------|--------------|--------------|
| 100 | 100 | $F_V$ | 2.7795      | 3.0089       | 3.5022       |
|     |     | $F_X$ | 2.7362      | 2.9820       | 3.4724       |
| 100 | 99  | $F_V$ | 2.7747      | 3.0157       | 3.5051       |
|     |     | $F_X$ | 2.7524      | 2.1893       | 3.4781       |
| 100 | 98  | $F_V$ | 2.7607      | 3.0146       | 3.5112       |
|     |     | $F_X$ | 2.7470      | 2.9922       | 3.4686       |
| 100 | 95  | $F_V$ | 2.7669      | 3.0239       | 3.5057       |
|     |     | $F_X$ | 2.7426      | 2.9939       | 3.4863       |
| 500 | 500 | $F_V$ | 2.8423      | 3.0990       | 3.6136       |

Table 7:  $\theta = .05$

| M=N | $\alpha=.1$ | $\alpha=.05$ | $\alpha=.01$ |
|-----|-------------|--------------|--------------|
| 50  | 2.6667      | 2.8968       | 3.4299       |
| 100 | 2.7003      | 2.9711       | 3.4720       |
| 500 | 2.7415      | 3.0132       | 3.5468       |

Table 8:  $\theta = .1$

| M=N | $\alpha=.1$ | $\alpha=.05$ | $\alpha=.01$ |
|-----|-------------|--------------|--------------|
| 20  | 2.3631      | 2.6520       | 3.1870       |
| 50  | 2.4723      | 2.7357       | 3.2963       |
| 100 | 2.4829      | 2.7580       | 3.3131       |
| 500 | 2.5227      | 2.8028       | 3.3623       |

Table 9:  $\theta = .25$

For applications see K.A. Doksum and G.L. Sievers (1976): "Plotting with confidence: Graphical comparisons of two populations."

#### 4. Tables

See the introduction for a description of the tables.

$\theta = 0 / .01 / .05$   $V_{WM}^+$   
 $M P(z_{.9}) P(\bar{z}_{.9})$   $z_{.9}$   $D P(z_{.95}) P(\bar{z}_{.95})$   $z_{.95}$   $D P(z_{.99}) P(\bar{z}_{.99})$   $z_{.99}$   $n$

$\theta = 0$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 1  | .9000 | .8000 | 3.168511 | 8 | .9500 | .9500 | 4.482593 | 6 | .9900 | .9900 | 10.021767 | 8 |
| 2  | .9000 | .8000 | 3.246593 | 7 | .9500 | .9500 | 4.563056 | 5 | .9900 | .9900 | 10.042853 | 7 |
| 3  | .9000 | .8000 | 3.294647 | 6 | .9500 | .9500 | 4.629381 | 4 | .9900 | .9900 | 10.069275 | 6 |
| 4  | .9000 | .8000 | 3.331182 | 5 | .9500 | .9500 | 4.681176 | 3 | .9900 | .9900 | 10.088385 | 5 |
| 5  | .9000 | .8000 | 3.351182 | 4 | .9500 | .9500 | 4.726812 | 2 | .9900 | .9900 | 10.094367 | 4 |
| 6  | .9000 | .8000 | 3.365282 | 3 | .9500 | .9500 | 4.765843 | 1 | .9900 | .9900 | 10.103309 | 3 |
| 7  | .9000 | .8000 | 3.374386 | 2 | .9500 | .9500 | 4.797812 | 0 | .9900 | .9900 | 10.081250 | 2 |
| 8  | .9000 | .8000 | 3.398589 | 1 | .9500 | .9500 | 4.855315 | 0 | .9900 | .9900 | 10.083814 | 1 |
| 9  | .9000 | .8000 | 3.407688 | 0 | .9500 | .9500 | 4.861526 | 0 | .9900 | .9900 | 10.085484 | 0 |
| 10 | .9000 | .8000 | 3.418888 | 0 | .9500 | .9500 | 4.891303 | 0 | .9900 | .9900 | 10.081135 | 0 |
| 11 | .9000 | .8000 | 3.434974 | 0 | .9500 | .9500 | 4.929352 | 0 | .9900 | .9900 | 10.093184 | 0 |
| 12 | .9000 | .8000 | 3.451174 | 0 | .9500 | .9500 | 4.965834 | 0 | .9900 | .9900 | 10.109510 | 0 |
| 13 | .9000 | .8000 | 3.467387 | 0 | .9500 | .9500 | 4.994335 | 0 | .9900 | .9900 | 10.102655 | 0 |
| 14 | .9000 | .8000 | 3.486111 | 0 | .9500 | .9500 | 5.008041 | 0 | .9900 | .9900 | 10.097675 | 0 |
| 15 | .9000 | .8000 | 3.497311 | 0 | .9500 | .9500 | 5.016133 | 0 | .9900 | .9900 | 10.095223 | 0 |
| 16 | .9000 | .8000 | 3.509948 | 0 | .9500 | .9500 | 5.021162 | 0 | .9900 | .9900 | 10.093723 | 0 |
| 17 | .9000 | .8000 | 3.514945 | 0 | .9500 | .9500 | 5.025061 | 0 | .9900 | .9900 | 10.092510 | 0 |
| 18 | .9000 | .8000 | 3.519945 | 0 | .9500 | .9500 | 5.028333 | 0 | .9900 | .9900 | 10.091380 | 0 |

$\theta = .01$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 1  | .9000 | .8000 | 3.168511 | 8 | .9500 | .9500 | 4.482593 | 6 | .9900 | .9900 | 10.021767 | 8 |
| 2  | .9000 | .8000 | 3.246593 | 7 | .9500 | .9500 | 4.563056 | 5 | .9900 | .9900 | 10.042853 | 7 |
| 3  | .9000 | .8000 | 3.294647 | 6 | .9500 | .9500 | 4.629381 | 4 | .9900 | .9900 | 10.069275 | 6 |
| 4  | .9000 | .8000 | 3.331182 | 5 | .9500 | .9500 | 4.681176 | 3 | .9900 | .9900 | 10.088385 | 5 |
| 5  | .9000 | .8000 | 3.351182 | 4 | .9500 | .9500 | 4.726812 | 2 | .9900 | .9900 | 10.094367 | 4 |
| 6  | .9000 | .8000 | 3.365282 | 3 | .9500 | .9500 | 4.765843 | 1 | .9900 | .9900 | 10.103309 | 3 |
| 7  | .9000 | .8000 | 3.374386 | 2 | .9500 | .9500 | 4.797812 | 0 | .9900 | .9900 | 10.081250 | 2 |
| 8  | .9000 | .8000 | 3.398589 | 1 | .9500 | .9500 | 4.855315 | 0 | .9900 | .9900 | 10.083814 | 1 |
| 9  | .9000 | .8000 | 3.407688 | 0 | .9500 | .9500 | 4.861526 | 0 | .9900 | .9900 | 10.085484 | 0 |
| 10 | .9000 | .8000 | 3.418888 | 0 | .9500 | .9500 | 4.891303 | 0 | .9900 | .9900 | 10.081135 | 0 |
| 11 | .9000 | .8000 | 3.434974 | 0 | .9500 | .9500 | 4.929352 | 0 | .9900 | .9900 | 10.093184 | 0 |
| 12 | .9000 | .8000 | 3.451174 | 0 | .9500 | .9500 | 4.965834 | 0 | .9900 | .9900 | 10.109510 | 0 |
| 13 | .9000 | .8000 | 3.467387 | 0 | .9500 | .9500 | 4.994335 | 0 | .9900 | .9900 | 10.102655 | 0 |
| 14 | .9000 | .8000 | 3.486111 | 0 | .9500 | .9500 | 5.008041 | 0 | .9900 | .9900 | 10.097675 | 0 |
| 15 | .9000 | .8000 | 3.497311 | 0 | .9500 | .9500 | 5.016133 | 0 | .9900 | .9900 | 10.095223 | 0 |
| 16 | .9000 | .8000 | 3.509948 | 0 | .9500 | .9500 | 5.021162 | 0 | .9900 | .9900 | 10.093723 | 0 |
| 17 | .9000 | .8000 | 3.514945 | 0 | .9500 | .9500 | 5.025061 | 0 | .9900 | .9900 | 10.092510 | 0 |
| 18 | .9000 | .8000 | 3.519945 | 0 | .9500 | .9500 | 5.028333 | 0 | .9900 | .9900 | 10.091380 | 0 |

$\theta = .05$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 1  | .9000 | .8000 | 3.168511 | 8 | .9500 | .9500 | 4.482593 | 6 | .9900 | .9900 | 10.021767 | 8 |
| 2  | .9000 | .8000 | 3.246593 | 7 | .9500 | .9500 | 4.563056 | 5 | .9900 | .9900 | 10.042853 | 7 |
| 3  | .9000 | .8000 | 3.294647 | 6 | .9500 | .9500 | 4.629381 | 4 | .9900 | .9900 | 10.069275 | 6 |
| 4  | .9000 | .8000 | 3.331182 | 5 | .9500 | .9500 | 4.681176 | 3 | .9900 | .9900 | 10.088385 | 5 |
| 5  | .9000 | .8000 | 3.351182 | 4 | .9500 | .9500 | 4.726812 | 2 | .9900 | .9900 | 10.094367 | 4 |
| 6  | .9000 | .8000 | 3.365282 | 3 | .9500 | .9500 | 4.765843 | 1 | .9900 | .9900 | 10.103309 | 3 |
| 7  | .9000 | .8000 | 3.374386 | 2 | .9500 | .9500 | 4.797812 | 0 | .9900 | .9900 | 10.081250 | 2 |
| 8  | .9000 | .8000 | 3.398589 | 1 | .9500 | .9500 | 4.855315 | 0 | .9900 | .9900 | 10.083814 | 1 |
| 9  | .9000 | .8000 | 3.407688 | 0 | .9500 | .9500 | 4.861526 | 0 | .9900 | .9900 | 10.085484 | 0 |
| 10 | .9000 | .8000 | 3.418888 | 0 | .9500 | .9500 | 4.891303 | 0 | .9900 | .9900 | 10.081135 | 0 |
| 11 | .9000 | .8000 | 3.434974 | 0 | .9500 | .9500 | 4.929352 | 0 | .9900 | .9900 | 10.093184 | 0 |
| 12 | .9000 | .8000 | 3.451174 | 0 | .9500 | .9500 | 4.965834 | 0 | .9900 | .9900 | 10.109510 | 0 |
| 13 | .9000 | .8000 | 3.467387 | 0 | .9500 | .9500 | 4.994335 | 0 | .9900 | .9900 | 10.102655 | 0 |
| 14 | .9000 | .8000 | 3.486111 | 0 | .9500 | .9500 | 5.008041 | 0 | .9900 | .9900 | 10.097675 | 0 |
| 15 | .9000 | .8000 | 3.497311 | 0 | .9500 | .9500 | 5.016133 | 0 | .9900 | .9900 | 10.095223 | 0 |
| 16 | .9000 | .8000 | 3.509948 | 0 | .9500 | .9500 | 5.021162 | 0 | .9900 | .9900 | 10.093723 | 0 |
| 17 | .9000 | .8000 | 3.514945 | 0 | .9500 | .9500 | 5.025061 | 0 | .9900 | .9900 | 10.092510 | 0 |
| 18 | .9000 | .8000 | 3.519945 | 0 | .9500 | .9500 | 5.028333 | 0 | .9900 | .9900 | 10.091380 | 0 |

$\theta = .05 / .1 / .25$

$\overline{M}^+ W_M$

M P( $\underline{z}_{.9}$ ) P( $\overline{z}_{.9}$ )  $\underline{z}_{.9}$  D P( $\underline{z}_{.95}$ ) P( $\overline{z}_{.95}$ )  $\underline{z}_{.95}$  D P( $\underline{z}_{.99}$ ) P( $\overline{z}_{.99}$ )  $\underline{z}_{.99}$  D

$\theta = .05$  (continued)

|    |       |       |          |   |       |       |          |   |       |       |          |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 9  | .9000 | .9000 | 2.413153 | 9 | .9500 | .9500 | 2.413153 | 9 | .9900 | .9900 | 2.413153 | 9 |
| 10 | .9000 | .9000 | 2.450135 | 9 | .9500 | .9500 | 2.450135 | 9 | .9900 | .9900 | 2.450135 | 9 |
| 15 | .9000 | .9000 | 2.551283 | 5 | .9500 | .9500 | 2.551283 | 6 | .9900 | .9900 | 2.551283 | 6 |
| 20 | .9000 | .9000 | 2.493085 | 8 | .9500 | .9500 | 2.493085 | 6 | .9900 | .9900 | 2.493085 | 6 |
| 25 | .8973 | .9100 | 2.547560 | 5 | .9500 | .9500 | 2.547560 | 5 | .9900 | .9900 | 2.547560 | 5 |
| 30 | .8900 | .9000 | 2.501207 | 3 | .9500 | .9500 | 2.501207 | 3 | .9900 | .9900 | 2.501207 | 3 |
| 35 | .8812 | .9000 | 2.540600 | 3 | .9500 | .9500 | 2.540600 | 3 | .9900 | .9900 | 2.540600 | 3 |
| 40 | .8700 | .9000 | 2.505875 | 8 | .9500 | .9500 | 2.505875 | 8 | .9900 | .9900 | 2.505875 | 8 |
| 45 | .8500 | .9000 | 2.577093 | 5 | .9500 | .9500 | 2.577093 | 5 | .9900 | .9900 | 2.577093 | 5 |
| 50 | .8300 | .9000 | 2.508095 | 6 | .9500 | .9500 | 2.508095 | 6 | .9900 | .9900 | 2.508095 | 6 |
| 60 | .8000 | .9000 | 2.534372 | 5 | .9500 | .9500 | 2.534372 | 5 | .9900 | .9900 | 2.534372 | 5 |

$\theta = .1$

|     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 9   | .9000 | .9000 | 2.499100 | 9 | .9500 | .9500 | 2.499100 | 9 | .9900 | .9900 | 2.499100 | 9 |
| 10  | .9000 | .9000 | 2.416640 | 9 | .9500 | .9500 | 2.416640 | 9 | .9900 | .9900 | 2.416640 | 9 |
| 15  | .9000 | .9000 | 2.437292 | 5 | .9500 | .9500 | 2.437292 | 5 | .9900 | .9900 | 2.437292 | 5 |
| 20  | .8973 | .9000 | 2.435068 | 8 | .9500 | .9500 | 2.435068 | 8 | .9900 | .9900 | 2.435068 | 8 |
| 25  | .8900 | .9000 | 2.433707 | 3 | .9500 | .9500 | 2.433707 | 3 | .9900 | .9900 | 2.433707 | 3 |
| 30  | .8812 | .9000 | 2.433135 | 3 | .9500 | .9500 | 2.433135 | 3 | .9900 | .9900 | 2.433135 | 3 |
| 35  | .8700 | .9000 | 2.430917 | 5 | .9500 | .9500 | 2.430917 | 5 | .9900 | .9900 | 2.430917 | 5 |
| 40  | .8500 | .9000 | 2.430335 | 8 | .9500 | .9500 | 2.430335 | 8 | .9900 | .9900 | 2.430335 | 8 |
| 45  | .8300 | .9000 | 2.430129 | 8 | .9500 | .9500 | 2.430129 | 8 | .9900 | .9900 | 2.430129 | 8 |
| 50  | .8000 | .9000 | 2.430525 | 3 | .9500 | .9500 | 2.430525 | 3 | .9900 | .9900 | 2.430525 | 3 |
| 60  | .7500 | .9000 | 2.430360 | 5 | .9500 | .9500 | 2.430360 | 5 | .9900 | .9900 | 2.430360 | 5 |
| 70  | .7000 | .9000 | 2.430259 | 5 | .9500 | .9500 | 2.430259 | 5 | .9900 | .9900 | 2.430259 | 5 |
| 80  | .6500 | .9000 | 2.430107 | 8 | .9500 | .9500 | 2.430107 | 8 | .9900 | .9900 | 2.430107 | 8 |
| 90  | .6000 | .9000 | 2.430012 | 9 | .9500 | .9500 | 2.430012 | 9 | .9900 | .9900 | 2.430012 | 9 |
| 100 | .5500 | .9000 | 2.429971 | 9 | .9500 | .9500 | 2.429971 | 9 | .9900 | .9900 | 2.429971 | 9 |
| 110 | .5000 | .9000 | 2.429946 | 5 | .9500 | .9500 | 2.429946 | 5 | .9900 | .9900 | 2.429946 | 5 |
| 120 | .4500 | .9000 | 2.429931 | 6 | .9500 | .9500 | 2.429931 | 6 | .9900 | .9900 | 2.429931 | 6 |

$\theta = .25$

|     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 9   | .9000 | .9000 | 2.079556 | 8 | .9575 | 1     | 2.449487 | 5 | .9375 | 1     | 2.449488 | 7 |
| 10  | .9000 | .9000 | 1.850994 | 7 | .9500 | .9500 | 2.076787 | 9 | .9942 | 1     | 2.449488 | 7 |
| 15  | .9000 | .9000 | 2.079243 | 8 | .9505 | .9661 | 2.309400 | 5 | .9900 | .9900 | 2.309400 | 5 |
| 20  | .9000 | .9000 | 1.965651 | 7 | .9500 | .9500 | 2.323689 | 5 | .9797 | .9918 | 2.309400 | 5 |
| 25  | .8900 | .9000 | 2.050188 | 8 | .9387 | .9607 | 2.357020 | 5 | .9900 | .9900 | 2.357020 | 5 |
| 30  | .8800 | .9000 | 2.008088 | 7 | .9500 | .9500 | 2.354415 | 5 | .9900 | .9900 | 2.354415 | 5 |
| 35  | .8700 | .9000 | 2.085247 | 8 | .9500 | .9642 | 2.349409 | 5 | .9900 | .9900 | 2.349409 | 5 |
| 40  | .8553 | .9153 | 2.116947 | 9 | .9500 | .9500 | 2.375470 | 8 | .9900 | .9900 | 2.375470 | 8 |
| 45  | .8000 | .9000 | 2.089620 | 7 | .9500 | .9500 | 2.438308 | 5 | .9900 | .9900 | 2.438308 | 5 |
| 50  | .8000 | .9000 | 2.113135 | 9 | .9500 | .9500 | 2.464287 | 5 | .9900 | .9900 | 2.464287 | 5 |
| 55  | .8000 | .9000 | 2.127442 | 9 | .9500 | .9500 | 2.469442 | 5 | .9900 | .9900 | 2.469442 | 5 |
| 60  | .8000 | .9000 | 2.162157 | 5 | .9500 | .9500 | 2.474890 | 5 | .9900 | .9900 | 2.474890 | 5 |
| 70  | .8000 | .9000 | 2.156580 | 7 | .9500 | .9500 | 2.471435 | 8 | .9900 | .9900 | 2.471435 | 8 |
| 80  | .8000 | .9000 | 2.153485 | 7 | .9500 | .9500 | 2.470119 | 8 | .9900 | .9900 | 2.470119 | 8 |
| 90  | .8000 | .9000 | 2.178600 | 5 | .9500 | .9500 | 2.495123 | 5 | .9900 | .9900 | 2.495123 | 5 |
| 100 | .8000 | .9000 | 2.171818 | 7 | .9500 | .9500 | 2.493701 | 8 | .9900 | .9900 | 2.493701 | 8 |
| 110 | .8000 | .9000 | 2.165977 | 7 | .9500 | .9500 | 2.489056 | 8 | .9895 | .9900 | 2.489056 | 8 |
| 120 | .8000 | .9000 | 2.185550 | 5 | .9500 | .9500 | 2.515905 | 5 | .9900 | .9900 | 2.515905 | 5 |

$\theta = 0 / .01 / .05$

$\sqrt{M} W_M$

| M            | P( $\underline{z}_{.9}$ ) | P( $\bar{z}_{.9}$ ) | $\underline{z}_{.9}$ | D | P( $\underline{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\underline{z}_{.95}$ | D | P( $\underline{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\underline{z}_{.99}$ | D |
|--------------|---------------------------|---------------------|----------------------|---|----------------------------|----------------------|-----------------------|---|----------------------------|----------------------|-----------------------|---|
| $\theta = 0$ |                           |                     |                      |   |                            |                      |                       |   |                            |                      |                       |   |
| 2            | .9000                     | .9000               | 4.473473             | 9 | .9500                      | .9500                | 6.333986              | 6 | .9900                      | .9900                | 14.149906             | 7 |
| 3            | .9000                     | .9000               | 4.522930             | 5 | .9500                      | .9500                | 6.368907              | 7 | .9900                      | .9900                | 14.164893             | 8 |
| 4            | .9000                     | .9000               | 4.551500             | 5 | .9500                      | .9500                | 6.387873              | 7 | .9900                      | .9900                | 14.172502             | 8 |
| 5            | .9000                     | .9000               | 4.570431             | 5 | .9500                      | .9500                | 6.399866              | 7 | .9900                      | .9900                | 14.177099             | 8 |
| 6            | .9000                     | .9000               | 4.584036             | 5 | .9500                      | .9500                | 6.408166              | 7 | .9900                      | .9900                | 14.180173             | 8 |
| 7            | .9000                     | .9000               | 4.594359             | 5 | .9500                      | .9500                | 6.414264              | 7 | .9900                      | .9900                | 14.182372             | 8 |
| 8            | .9000                     | .9000               | 4.602491             | 5 | .9500                      | .9500                | 6.418939              | 7 | .9900                      | .9900                | 14.184019             | 8 |
| 9            | .9000                     | .9000               | 4.609091             | 5 | .9500                      | .9500                | 6.422640              | 7 | .9900                      | .9900                | 14.185293             | 8 |
| 10           | .9000                     | .9000               | 4.614573             | 5 | .9500                      | .9500                | 6.425653              | 7 | .9900                      | .9900                | 14.186308             | 8 |
| 15           | .9000                     | .9000               | 4.632346             | 5 | .9500                      | .9500                | 6.434938              | 7 | .9900                      | .9900                | 14.189322             | 7 |
| 20           | .9000                     | .9000               | 4.642249             | 5 | .9500                      | .9500                | 6.439753              | 7 | .9900                      | .9900                | 14.190768             | 8 |
| 25           | .9000                     | .9000               | 4.648656             | 5 | .9500                      | .9500                | 6.442707              | 7 | .9900                      | .9900                | 14.191596             | 8 |
| 30           | .9000                     | .9000               | 4.653187             | 5 | .9500                      | .9500                | 6.444705              | 7 | .9900                      | .9900                | 14.192107             | 8 |
| 35           | .9000                     | .9000               | 4.656583             | 5 | .9500                      | .9500                | 6.446151              | 7 | .9900                      | .9900                | 14.192440             | 8 |
| 40           | .9000                     | .9000               | 4.659238             | 5 | .9500                      | .9500                | 6.447242              | 7 | .9900                      | .9900                | 14.192668             | 8 |
| 45           | .9000                     | .9000               | 4.661374             | 5 | .9500                      | .9500                | 6.448091              | 7 | .9900                      | .9900                | 14.192830             | 8 |
| 50           | .9000                     | .9000               | 4.663134             | 5 | .9500                      | .9500                | 6.448777              | 7 | .9900                      | .9900                | 14.192936             | 8 |
| 100          | .9000                     | .9000               | 4.671972             | 5 | .9500                      | .9500                | 6.451909              | 7 | .9900                      | .9900                | 14.193053             | 7 |

$\theta = .01$

|     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 2   | .9000 | .9000 | 4.473474 | 8 | .9500 | .9500 | 6.333983 | 5 | .9586 | .9969 | 6.964553 | 7 |
| 3   | .9000 | .9000 | 4.522930 | 5 | .9358 | .9904 | 5.628505 | 6 | .9358 | .9904 | 5.628507 | 7 |
| 4   | .9000 | .9000 | 4.551499 | 5 | .9113 | .9805 | 4.824180 | 5 | .9900 | .9900 | 5.753819 | 6 |
| 5   | .8846 | .9670 | 4.569977 | 8 | .8848 | .9670 | 4.269926 | 9 | .9900 | .9900 | 5.862998 | 6 |
| 6   | .8564 | .9496 | 3.855864 | 8 | .9500 | .9500 | 3.864508 | 8 | .9900 | .9900 | 5.933793 | 6 |
| 7   | .8257 | .9282 | 3.532774 | 7 | .9500 | .9500 | 3.905999 | 8 | .9900 | .9900 | 5.983517 | 6 |
| 8   | .7928 | .9026 | 3.589675 | 6 | .9500 | .9500 | 3.937582 | 8 | .9900 | .9900 | 6.020401 | 6 |
| 9   | .9000 | .9000 | 3.599144 | 7 | .9500 | .9500 | 3.962539 | 8 | .9900 | .9900 | 6.048878 | 6 |
| 10  | .9000 | .9000 | 3.289976 | 7 | .9500 | .9500 | 3.982821 | 9 | .9898 | .9935 | 6.038591 | 5 |
| 15  | .9000 | .9000 | 3.357700 | 6 | .9500 | .9500 | 4.046216 | 9 | .9900 | .9900 | 4.853348 | 5 |
| 20  | .9000 | .9000 | 3.326235 | 7 | .9483 | .9328 | 4.045195 | 6 | .9900 | .9900 | 4.908577 | 5 |
| 25  | .9000 | .9000 | 3.421915 | 7 | .9500 | .9500 | 3.610339 | 7 | .9900 | .9900 | 4.941915 | 5 |
| 30  | .9000 | .9000 | 3.139936 | 6 | .9500 | .9500 | 3.634806 | 8 | .9899 | .9948 | 4.954336 | 5 |
| 35  | .9000 | .9000 | 3.160673 | 7 | .9500 | .9500 | 3.653253 | 8 | .9829 | .9901 | 4.501876 | 9 |
| 40  | .9000 | .9000 | 3.177751 | 7 | .9500 | .9500 | 3.667791 | 8 | .9900 | .9900 | 4.511206 | 5 |
| 45  | .9000 | .9000 | 3.191185 | 7 | .9500 | .9500 | 3.679625 | 8 | .9900 | .9900 | 4.524516 | 5 |
| 50  | .9000 | .9000 | 3.202909 | 7 | .9396 | .9555 | 3.553339 | 6 | .9900 | .9900 | 4.535309 | 5 |
| 100 | .9000 | .9000 | 3.063968 | 6 | .9500 | .9500 | 3.437878 | 8 | .9900 | .9900 | 4.189906 | 7 |

$\theta = .05$

|    |       |       |          |   |       |       |          |   |       |       |          |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 2  | .7708 | .9278 | 2.919985 | 6 | .9500 | .9500 | 3.263289 | 8 | .9900 | .9900 | 5.126814 | 6 |
| 3  | .9000 | .9000 | 2.908670 | 5 | .9500 | .9500 | 3.576910 | 7 | .9839 | .9973 | 4.900764 | 9 |
| 4  | .9000 | .9000 | 3.038705 | 6 | .9500 | .9500 | 3.721531 | 7 | .9900 | .9900 | 4.196344 | 9 |
| 5  | .9000 | .9000 | 3.117920 | 6 | .9385 | .9731 | 3.590922 | 6 | .9900 | .9900 | 4.391910 | 9 |
| 6  | .9000 | .9000 | 3.172360 | 7 | .9500 | .9500 | 3.230511 | 6 | .9900 | .9900 | 4.513449 | 9 |
| 7  | .8527 | .9077 | 2.861461 | 6 | .9500 | .9500 | 3.298479 | 7 | .9900 | .9960 | 4.595679 | 5 |
| 8  | .9000 | .9000 | 2.853163 | 9 | .9500 | .9500 | 3.349445 | 7 | .9834 | .9922 | 4.217750 | 8 |
| 9  | .9000 | .9000 | 2.890911 | 6 | .9500 | .9500 | 3.389348 | 7 | .9900 | .9900 | 4.119115 | 7 |
| 10 | .9000 | .9000 | 2.921795 | 6 | .9500 | .9500 | 3.421598 | 7 | .9900 | .9900 | 4.170525 | 9 |

$\theta = .05 / .1 / .25$

$\sqrt{M} W_M$

M P( $\bar{z}_{.9}$ ) P( $\bar{z}_{.9}$ )  $\bar{z}_{.9}$  D P( $\bar{z}_{.95}$ ) P( $\bar{z}_{.95}$ )  $\bar{z}_{.95}$  D P( $\bar{z}_{.99}$ ) P( $\bar{z}_{.99}$ )  $\bar{z}_{.99}$  D

$\theta = .05$  (continued)

|     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 15  | .9000 | .9000 | 2.840416 | 6 | .9500 | .9500 | 3.265550 | 6 | .9900 | .9900 | 4.311451 | 8 |
| 20  | .9000 | .9000 | 2.909351 | 6 | .9500 | .9500 | 3.183144 | 5 | .9900 | .9931 | 4.103908 | 8 |
| 25  | .9000 | .9000 | 2.850340 | 5 | .9500 | .9500 | 3.236401 | 7 | .9900 | .9900 | 3.973842 | 7 |
| 30  | .9000 | .9000 | 2.888122 | 6 | .9500 | .9500 | 3.175929 | 5 | .9900 | .9900 | 3.886759 | 6 |
| 35  | .9000 | .9000 | 2.846932 | 5 | .9500 | .9500 | 3.208063 | 7 | .9900 | .9900 | 3.923989 | 8 |
| 40  | .9000 | .9000 | 2.872587 | 6 | .9500 | .9500 | 3.163645 | 5 | .9900 | .9900 | 3.856637 | 6 |
| 45  | .9000 | .9000 | 2.842328 | 9 | .9500 | .9500 | 3.186349 | 7 | .9900 | .9900 | 3.881739 | 8 |
| 50  | .9000 | .9000 | 2.861627 | 6 | .9500 | .9500 | 3.152505 | 5 | .9900 | .9900 | 3.828912 | 6 |
| 100 | .9000 | .9000 | 2.838427 | 5 | .9500 | .9500 | 3.141739 | 6 | .9900 | .9900 | 3.741942 | 8 |

$\theta = .1$

|     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 2   | .9000 | .9000 | 2.635194 | 5 | .9500 | .9500 | 3.263297 | 6 | .9800 | .9999 | 4.242639 | 9 |
| 3   | .9000 | .9000 | 2.908674 | 6 | .9322 | .9790 | 3.271650 | 7 | .9900 | .9900 | 3.813667 | 8 |
| 4   | .8482 | .9201 | 2.666663 | 5 | .9500 | .9500 | 2.982600 | 6 | .9900 | .9900 | 4.196351 | 9 |
| 5   | .9000 | .9000 | 2.655507 | 9 | .9500 | .9500 | 3.134008 | 6 | .9775 | .9910 | 3.726774 | 8 |
| 6   | .9000 | .9000 | 2.743020 | 5 | .9500 | .9500 | 3.230508 | 6 | .9900 | .9900 | 3.845438 | 8 |
| 7   | .9000 | .9000 | 2.805585 | 6 | .9500 | .9500 | 2.965655 | 6 | .9900 | .9900 | 3.966865 | 8 |
| 8   | .9000 | .9000 | 2.624652 | 5 | .9500 | .9500 | 3.036217 | 6 | .9846 | .9917 | 3.771230 | 7 |
| 9   | .9000 | .9000 | 2.674590 | 5 | .9500 | .9500 | 3.090404 | 6 | .9900 | .9900 | 3.753606 | 6 |
| 10  | .9000 | .9000 | 2.714813 | 6 | .9500 | .9500 | 3.133631 | 6 | .9900 | .9900 | 3.820299 | 8 |
| 15  | .9000 | .9000 | 2.716642 | 5 | .9415 | .9537 | 3.012316 | 5 | .9900 | .9900 | 3.795932 | 6 |
| 20  | .9000 | .9000 | 2.712983 | 9 | .9500 | .9500 | 2.982984 | 5 | .9893 | .9918 | 3.726779 | 6 |
| 25  | .9000 | .9000 | 2.709516 | 9 | .9444 | .9516 | 2.999995 | 6 | .9886 | .9907 | 3.666663 | 6 |
| 30  | .9000 | .9000 | 2.706985 | 9 | .9500 | .9500 | 3.037533 | 6 | .9889 | .9906 | 3.651482 | 6 |
| 35  | .9000 | .9000 | 2.705311 | 9 | .9500 | .9500 | 3.026680 | 5 | .9897 | .9911 | 3.662328 | 8 |
| 40  | .9000 | .9000 | 2.704317 | 9 | .9500 | .9500 | 3.018418 | 5 | .9900 | .9900 | 3.656796 | 6 |
| 45  | .9000 | .9000 | 2.732219 | 6 | .9500 | .9500 | 3.012038 | 5 | .9900 | .9900 | 3.641355 | 6 |
| 50  | .9000 | .9000 | 2.728351 | 9 | .9500 | .9500 | 3.007049 | 5 | .9900 | .9900 | 3.628393 | 6 |
| 100 | .9000 | .9000 | 2.736163 | 5 | .9500 | .9500 | 3.012031 | 5 | .9900 | .9900 | 3.595980 | 6 |

$\theta = .25$

|     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 2   | .8750 | .9999 | 2.449489 | 5 | .8750 | .9999 | 2.449486 | 6 | .8750 | .9999 | 2.449488 | 5 |
| 3   | .9000 | .9000 | 2.267873 | 9 | .9500 | .9500 | 2.694409 | 5 | .9687 | .9999 | 2.999998 | 6 |
| 4   | .8611 | .9325 | 2.309397 | 5 | .9500 | .9500 | 2.461594 | 5 | .9900 | .9900 | 3.323007 | 7 |
| 5   | .9000 | .9000 | 2.342701 | 5 | .9500 | .9500 | 2.722945 | 5 | .9900 | .9900 | 3.070340 | 6 |
| 6   | .8773 | .9213 | 2.357022 | 5 | .9500 | .9500 | 2.576874 | 9 | .9884 | .9960 | 3.299829 | 7 |
| 7   | .9000 | .9000 | 2.364412 | 5 | .9500 | .9500 | 2.715605 | 5 | .9900 | .9900 | 3.197025 | 5 |
| 8   | .8999 | .9285 | 2.449485 | 5 | .9500 | .9500 | 2.615492 | 9 | .9877 | .9937 | 3.265986 | 7 |
| 9   | .9000 | .9000 | 2.375411 | 8 | .9500 | .9500 | 2.707557 | 5 | .9900 | .9900 | 3.233146 | 5 |
| 10  | .9000 | .9000 | 2.438304 | 5 | .9500 | .9500 | 2.633963 | 9 | .9886 | .9931 | 3.286328 | 7 |
| 15  | .9000 | .9000 | 2.464260 | 5 | .9500 | .9500 | 2.696417 | 5 | .9900 | .9900 | 3.249258 | 6 |
| 20  | .9000 | .9000 | 2.469403 | 5 | .9500 | .9500 | 2.723559 | 6 | .9900 | .9900 | 3.285203 | 7 |
| 25  | .9000 | .9000 | 2.474835 | 5 | .9500 | .9500 | 2.732763 | 6 | .9900 | .9900 | 3.301083 | 7 |
| 30  | .9000 | .9000 | 2.471383 | 8 | .9500 | .9500 | 2.742865 | 6 | .9900 | .9900 | 3.309647 | 7 |
| 35  | .9000 | .9000 | 2.470067 | 8 | .9500 | .9500 | 2.772704 | 6 | .9900 | .9900 | 3.313743 | 7 |
| 40  | .9000 | .9000 | 2.495068 | 5 | .9500 | .9500 | 2.769853 | 9 | .9900 | .9900 | 3.317094 | 7 |
| 45  | .9000 | .9000 | 2.493637 | 8 | .9500 | .9500 | 2.768674 | 9 | .9900 | .9900 | 3.343975 | 7 |
| 50  | .9000 | .9000 | 2.489001 | 8 | .9484 | .9509 | 2.776085 | 6 | .9900 | .9900 | 3.341443 | 5 |
| 100 | .9000 | .9000 | 2.515856 | 5 | .9500 | .9500 | 2.792941 | 5 | .9900 | .9900 | 3.356768 | 6 |

$\theta = 0 / .01 / .05$ 
 $\widetilde{Y}M\widetilde{W}_M^+$   
 $M P(\underline{z}_{.9}) P(\bar{z}_{.9})$ 
 $\underline{z}_{.9}$ 
 $D P(\underline{z}_{.95}) P(\bar{z}_{.95})$ 
 $\underline{z}_{.95}$ 
 $D P(\underline{z}_{.99}) P(\bar{z}_{.99})$ 
 $\underline{z}_{.99}$ 
 $D$   
 For  $\theta = 0$  see  $\widetilde{Y}M\widetilde{W}_M^+$

$\theta = .01$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 2  | .9000 | .9000 | 3.168531 | 8 | .9500 | .9500 | 4.497593 | 6 | .9900 | .9900 | 10.021762 | 9 |
| 3  | .9000 | .9000 | 3.246593 | 7 | .9500 | .9500 | 4.556056 | 5 | .9900 | .9900 | 10.042498 | 5 |
| 4  | .9000 | .9000 | 3.294047 | 7 | .9500 | .9500 | 4.589382 | 4 | .9900 | .9900 | 10.060775 | 5 |
| 5  | .9000 | .9000 | 3.326808 | 7 | .9500 | .9500 | 4.611263 | 3 | .9900 | .9900 | 10.078589 | 5 |
| 6  | .9000 | .9000 | 3.351192 | 7 | .9500 | .9500 | 4.626372 | 5 | .9900 | .9900 | 10.094357 | 5 |
| 7  | .9000 | .9000 | 3.370260 | 7 | .9500 | .9500 | 4.638649 | 5 | .9900 | .9900 | 10.107830 | 5 |
| 8  | .9000 | .9000 | 3.385706 | 7 | .9500 | .9500 | 4.647888 | 5 | .9900 | .9900 | 10.119811 | 5 |
| 9  | .9000 | .9000 | 3.398569 | 7 | .9500 | .9500 | 4.655355 | 5 | .9900 | .9900 | 10.130614 | 5 |
| 10 | .9000 | .9000 | 3.409468 | 7 | .9500 | .9500 | 4.661518 | 5 | .9900 | .9900 | 10.140546 | 5 |
| 11 | .9000 | .9000 | 3.418899 | 7 | .9500 | .9500 | 4.666403 | 8 | .9900 | .9900 | 10.149737 | 9 |
| 12 | .9000 | .9000 | 3.427353 | 7 | .9500 | .9500 | 4.670351 | 5 | .9900 | .9900 | 10.158241 | 5 |
| 13 | .9000 | .9000 | 3.435221 | 7 | .9500 | .9500 | 4.673938 | 5 | .9900 | .9900 | 10.166160 | 5 |
| 14 | .9000 | .9000 | 3.442695 | 7 | .9500 | .9500 | 4.677432 | 5 | .9900 | .9900 | 10.173575 | 5 |
| 15 | .9000 | .9000 | 3.449819 | 7 | .9500 | .9500 | 4.680911 | 5 | .9900 | .9900 | 10.180475 | 5 |
| 16 | .9000 | .9000 | 3.456553 | 8 | .9500 | .9500 | 4.684373 | 5 | .9900 | .9900 | 10.186955 | 5 |
| 17 | .9000 | .9000 | 3.462948 | 7 | .9500 | .9500 | 4.687816 | 5 | .9900 | .9900 | 10.193103 | 5 |
| 18 | .9000 | .9000 | 3.469045 | 8 | .9500 | .9500 | 4.691241 | 5 | .9900 | .9900 | 10.198910 | 5 |
| 19 | .9000 | .9000 | 3.474883 | 5 | .9500 | .9500 | 4.694651 | 7 | .9900 | .9900 | 10.204474 | 5 |

$\theta = .05$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 2  | .9000 | .9000 | 3.168531 | 8 | .9500 | .9500 | 4.497593 | 6 | .9900 | .9900 | 10.021762 | 9 |
| 3  | .9000 | .9000 | 3.246593 | 7 | .9500 | .9500 | 4.556056 | 5 | .9900 | .9900 | 10.042498 | 5 |
| 4  | .9000 | .9000 | 3.294047 | 7 | .9500 | .9500 | 4.589382 | 5 | .9900 | .9900 | 10.060775 | 5 |
| 5  | .9000 | .9000 | 3.326808 | 7 | .9500 | .9500 | 4.611263 | 5 | .9900 | .9900 | 10.078589 | 5 |
| 6  | .9000 | .9000 | 3.351192 | 7 | .9500 | .9500 | 4.626372 | 5 | .9900 | .9900 | 10.094357 | 5 |
| 7  | .9000 | .9000 | 3.370260 | 7 | .9500 | .9500 | 4.638649 | 5 | .9900 | .9900 | 10.107830 | 5 |
| 8  | .9000 | .9000 | 3.385706 | 7 | .9500 | .9500 | 4.647888 | 5 | .9900 | .9900 | 10.119811 | 5 |
| 9  | .9000 | .9000 | 3.398569 | 7 | .9500 | .9500 | 4.655355 | 5 | .9900 | .9900 | 10.130614 | 5 |
| 10 | .9000 | .9000 | 3.409468 | 7 | .9500 | .9500 | 4.661518 | 5 | .9900 | .9900 | 10.140546 | 5 |
| 11 | .9000 | .9000 | 3.418899 | 7 | .9500 | .9500 | 4.666403 | 8 | .9900 | .9900 | 10.149737 | 9 |
| 12 | .9000 | .9000 | 3.427353 | 7 | .9500 | .9500 | 4.670351 | 5 | .9900 | .9900 | 10.158241 | 5 |
| 13 | .9000 | .9000 | 3.435221 | 7 | .9500 | .9500 | 4.673938 | 5 | .9900 | .9900 | 10.166160 | 5 |
| 14 | .9000 | .9000 | 3.442695 | 7 | .9500 | .9500 | 4.677432 | 5 | .9900 | .9900 | 10.173575 | 5 |
| 15 | .9000 | .9000 | 3.449819 | 7 | .9500 | .9500 | 4.680911 | 5 | .9900 | .9900 | 10.180475 | 5 |
| 16 | .9000 | .9000 | 3.456553 | 8 | .9500 | .9500 | 4.684373 | 5 | .9900 | .9900 | 10.186955 | 5 |
| 17 | .9000 | .9000 | 3.462948 | 7 | .9500 | .9500 | 4.687816 | 5 | .9900 | .9900 | 10.193103 | 5 |
| 18 | .9000 | .9000 | 3.469045 | 8 | .9500 | .9500 | 4.691241 | 5 | .9900 | .9900 | 10.198910 | 5 |
| 19 | .9000 | .9000 | 3.474883 | 5 | .9500 | .9500 | 4.694651 | 7 | .9900 | .9900 | 10.204474 | 5 |

$\theta = .1 / .25$ 
 $\overline{Y} \overline{M} \overline{W}_M^+$

| M | P( $\underline{z}_9$ ) | P( $\overline{z}_9$ ) | $\underline{z}_9$ | D | P( $\underline{z}_{.95}$ ) | P( $\overline{z}_{.95}$ ) | $\underline{z}_{.95}$ | D | P( $\underline{z}_{.99}$ ) | P( $\overline{z}_{.99}$ ) | $\underline{z}_{.99}$ | D |
|---|------------------------|-----------------------|-------------------|---|----------------------------|---------------------------|-----------------------|---|----------------------------|---------------------------|-----------------------|---|
|---|------------------------|-----------------------|-------------------|---|----------------------------|---------------------------|-----------------------|---|----------------------------|---------------------------|-----------------------|---|

$\theta = .1$

|     |       |       |          |   |       |       |          |   |       |       |           |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 2   | .9000 | .9000 | 3.168534 | 6 | .9500 | .9500 | 4.497594 | 8 | .9900 | .9900 | 10.021760 | 3 |
| 3   | .9000 | .9000 | 3.246999 | 7 | .9500 | .9500 | 4.536057 | 9 | .9900 | .9900 | 10.047425 | 4 |
| 4   | .9000 | .9000 | 3.294048 | 7 | .9500 | .9500 | 4.585383 | 5 | .9900 | .9900 | 10.070775 | 5 |
| 5   | .9000 | .9000 | 3.308034 | 7 | .9500 | .9500 | 4.606667 | 5 | .9900 | .9900 | 10.068841 | 5 |
| 6   | .9000 | .9000 | 3.340215 | 7 | .9500 | .9500 | 4.624908 | 5 | .9900 | .9900 | 10.074355 | 5 |
| 7   | .9000 | .9000 | 3.363255 | 7 | .9500 | .9500 | 4.637705 | 5 | .9900 | .9900 | 10.078307 | 5 |
| 8   | .9000 | .9000 | 3.380929 | 7 | .9500 | .9500 | 4.644391 | 5 | .9900 | .9900 | 10.081285 | 5 |
| 9   | .9000 | .9000 | 3.395137 | 7 | .9500 | .9500 | 4.655070 | 5 | .9900 | .9900 | 10.083616 | 5 |
| 10  | .9000 | .9000 | 3.406929 | 7 | .9500 | .9500 | 4.661357 | 5 | .9900 | .9900 | 10.085485 | 5 |
| 15  | .9000 | .9000 | 2.755779 | 6 | .9500 | .9500 | 3.365268 | 7 | .9900 | .9900 | 9.747163  | 5 |
| 20  | .9000 | .9000 | 2.808701 | 6 | .9500 | .9500 | 3.408647 | 7 | .9900 | .9900 | 9.786375  | 5 |
| 25  | .9000 | .9000 | 2.831816 | 6 | .9500 | .9500 | 3.413591 | 6 | .9900 | .9900 | 9.833376  | 5 |
| 30  | .9000 | .9000 | 2.866878 | 6 | .9500 | .9500 | 3.443281 | 7 | .9900 | .9900 | 9.865138  | 5 |
| 35  | .9000 | .9000 | 2.878749 | 9 | .9500 | .9500 | 3.008210 | 5 | .9900 | .9900 | 9.621145  | 5 |
| 40  | .9000 | .9000 | 2.604833 | 5 | .9500 | .9500 | 3.035824 | 6 | .9900 | .9900 | 9.637058  | 5 |
| 45  | .9000 | .9000 | 2.547112 | 9 | .9500 | .9500 | 2.950783 | 5 | .9900 | .9900 | 9.855056  | 5 |
| 50  | .9000 | .9000 | 2.574438 | 5 | .9500 | .9500 | 2.968184 | 6 | .9900 | .9900 | 9.724575  | 5 |
| 100 | .9000 | .9000 | 2.508909 | 6 | .9500 | .9500 | 2.858675 | 7 | .9900 | .9900 | 9.545053  | 5 |

$\theta = .25$

|     |       |       |          |   |       |       |          |   |       |       |           |   |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 2   | .9000 | .9000 | 3.168537 | 6 | .9500 | .9500 | 4.497594 | 8 | .9900 | .9900 | 10.021762 | 3 |
| 3   | .9000 | .9000 | 3.160504 | 5 | .9500 | .9500 | 4.512855 | 5 | .9900 | .9900 | 10.031713 | 5 |
| 4   | .9000 | .9000 | 3.257602 | 7 | .9500 | .9500 | 4.576840 | 5 | .9900 | .9900 | 10.070309 | 5 |
| 5   | .9000 | .9000 | 3.308036 | 7 | .9500 | .9500 | 4.606666 | 5 | .9900 | .9900 | 10.078843 | 5 |
| 6   | .9000 | .9000 | 3.340214 | 7 | .9500 | .9500 | 4.624908 | 5 | .9900 | .9900 | 10.074356 | 5 |
| 7   | .9000 | .9000 | 2.527286 | 7 | .9500 | .9500 | 3.176183 | 6 | .9900 | .9900 | 9.983376  | 5 |
| 8   | .9000 | .9000 | 2.584677 | 5 | .9500 | .9500 | 3.223949 | 7 | .9900 | .9900 | 9.927019  | 5 |
| 9   | .9000 | .9000 | 2.625684 | 5 | .9500 | .9500 | 3.258906 | 7 | .9900 | .9900 | 9.955273  | 5 |
| 10  | .9000 | .9000 | 2.658176 | 5 | .9500 | .9500 | 3.265989 | 7 | .9900 | .9900 | 9.977296  | 5 |
| 15  | .9000 | .9000 | 2.328809 | 9 | .9500 | .9500 | 2.786214 | 5 | .9900 | .9900 | 9.837155  | 5 |
| 20  | .9000 | .9000 | 2.316667 | 8 | .9500 | .9500 | 2.744173 | 9 | .9900 | .9900 | 9.885799  | 5 |
| 25  | .9000 | .9000 | 2.311667 | 7 | .9500 | .9500 | 2.717536 | 9 | .9900 | .9900 | 9.592342  | 5 |
| 30  | .9000 | .9000 | 2.306731 | 7 | .9500 | .9500 | 2.699178 | 9 | .9900 | .9900 | 9.531988  | 6 |
| 35  | .9000 | .9000 | 2.246283 | 8 | .9500 | .9500 | 2.626054 | 9 | .9900 | .9900 | 9.408763  | 6 |
| 40  | .9000 | .9000 | 2.251801 | 5 | .9500 | .9500 | 2.625135 | 9 | .9900 | .9900 | 9.368390  | 5 |
| 45  | .9000 | .9000 | 2.255946 | 5 | .9500 | .9500 | 2.624134 | 9 | .9900 | .9900 | 9.371874  | 5 |
| 50  | .9000 | .9000 | 2.259191 | 5 | .9500 | .9500 | 2.623170 | 9 | .9900 | .9900 | 9.358227  | 5 |
| 100 | .8999 | .9000 | 2.220834 | 5 | .9500 | .9500 | 2.566108 | 6 | .9900 | .9900 | 9.239695  | 7 |



$\theta = 0 / .01 / .05$

$\tilde{M} \tilde{W}_M$

M P( $\underline{z}_9$ ) P( $\bar{z}_9$ )  $\underline{z}_9$  D P( $\underline{z}_{.95}$ ) P( $\bar{z}_{.95}$ )  $\underline{z}_{.95}$  D P( $\underline{z}_{.99}$ ) P( $\bar{z}_{.99}$ )  $\underline{z}_{.99}$  D

For  $\theta = 0$  see  $\tilde{M} \tilde{W}_M$

$\theta = .01$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 1  | .9000 | .9000 | 4.313473 | 9 | .9500 | .9500 | 6.335986 | 6 | .9900 | .9900 | 14.149253 | 7 |
| 2  | .9000 | .9000 | 4.522936 | 5 | .9500 | .9500 | 6.368915 | 7 | .9900 | .9900 | 14.184957 | 8 |
| 3  | .9000 | .9000 | 4.551500 | 5 | .9500 | .9500 | 6.387881 | 7 | .9900 | .9900 | 14.172540 | 5 |
| 4  | .9000 | .9000 | 4.570436 | 5 | .9500 | .9500 | 6.399873 | 7 | .9900 | .9900 | 14.173003 | 6 |
| 5  | .9000 | .9000 | 4.584041 | 5 | .9500 | .9500 | 6.408173 | 7 | .9900 | .9900 | 14.180234 | 5 |
| 6  | .9000 | .9000 | 4.594359 | 5 | .9500 | .9500 | 6.414272 | 7 | .9900 | .9900 | 14.182502 | 8 |
| 7  | .9000 | .9000 | 4.601498 | 5 | .9500 | .9500 | 6.418953 | 7 | .9900 | .9900 | 14.184180 | 8 |
| 8  | .9000 | .9000 | 4.609098 | 5 | .9500 | .9500 | 6.422654 | 7 | .9900 | .9900 | 14.185071 | 8 |
| 9  | .9000 | .9000 | 4.614579 | 5 | .9500 | .9500 | 6.425667 | 7 | .9900 | .9900 | 14.186500 | 7 |
| 10 | .9000 | .9000 | 4.622000 | 5 | .9500 | .9500 | 6.429661 | 7 | .9900 | .9900 | 14.187615 | 7 |
| 11 | .9000 | .9000 | 4.627224 | 5 | .9500 | .9500 | 6.433782 | 7 | .9900 | .9900 | 14.189144 | 8 |
| 12 | .9000 | .9000 | 4.630602 | 5 | .9500 | .9500 | 6.442737 | 7 | .9900 | .9900 | 14.190097 | 8 |
| 13 | .9000 | .9000 | 4.633190 | 5 | .9500 | .9500 | 6.444185 | 7 | .9900 | .9900 | 14.190801 | 8 |
| 14 | .9000 | .9000 | 4.635094 | 5 | .9500 | .9500 | 6.446180 | 7 | .9900 | .9900 | 14.191305 | 8 |
| 15 | .9000 | .9000 | 4.637141 | 5 | .9500 | .9500 | 6.447739 | 7 | .9900 | .9900 | 14.191708 | 8 |
| 16 | .9000 | .9000 | 4.638131 | 5 | .9500 | .9500 | 6.448135 | 7 | .9900 | .9900 | 14.192001 | 8 |
| 17 | .9000 | .9000 | 4.638140 | 5 | .9500 | .9500 | 6.448621 | 7 | .9900 | .9900 | 14.192208 | 8 |
| 18 | .9000 | .9000 | 4.638055 | 8 | .9500 | .9500 | 6.452548 | 9 | .9900 | .9900 | 14.193400 | 5 |

$\theta = .05$

|    |       |       |          |   |       |       |          |   |       |       |           |   |
|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|
| 1  | .9000 | .9000 | 4.474011 | 8 | .9500 | .9500 | 6.335987 | 5 | .9900 | .9900 | 14.132152 | 6 |
| 2  | .9000 | .9000 | 4.532928 | 5 | .9500 | .9500 | 6.368914 | 7 | .9900 | .9900 | 14.160835 | 8 |
| 3  | .9000 | .9000 | 4.561068 | 5 | .9500 | .9500 | 6.387880 | 7 | .9900 | .9900 | 14.175086 | 8 |
| 4  | .9000 | .9000 | 4.570434 | 5 | .9500 | .9500 | 6.399873 | 7 | .9900 | .9900 | 14.177101 | 6 |
| 5  | .9000 | .9000 | 4.580039 | 5 | .9500 | .9500 | 6.408173 | 7 | .9900 | .9900 | 14.180000 | 8 |
| 6  | .9000 | .9000 | 4.593347 | 5 | .9500 | .9500 | 6.414271 | 7 | .9900 | .9900 | 14.182000 | 5 |
| 7  | .9000 | .9000 | 4.601494 | 5 | .9500 | .9500 | 6.418953 | 7 | .9900 | .9900 | 14.183100 | 8 |
| 8  | .9000 | .9000 | 4.609095 | 5 | .9500 | .9500 | 6.422654 | 7 | .9900 | .9900 | 14.184000 | 8 |
| 9  | .9000 | .9000 | 4.614571 | 5 | .9500 | .9500 | 6.425660 | 7 | .9900 | .9900 | 14.184900 | 8 |
| 10 | .9000 | .9000 | 4.622000 | 5 | .9500 | .9500 | 6.434961 | 7 | .9900 | .9900 | 14.186915 | 7 |
| 11 | .9000 | .9000 | 4.627224 | 5 | .9500 | .9500 | 6.439782 | 7 | .9900 | .9900 | 14.189144 | 8 |
| 12 | .9000 | .9000 | 4.630602 | 5 | .9500 | .9500 | 6.442737 | 7 | .9900 | .9900 | 14.190098 | 8 |
| 13 | .9000 | .9000 | 4.633191 | 5 | .9500 | .9500 | 4.116722 | 9 | .9900 | .9900 | 14.205000 | 5 |
| 14 | .9000 | .9000 | 4.635094 | 5 | .9500 | .9500 | 4.120014 | 9 | .9900 | .9900 | 14.215000 | 7 |
| 15 | .9000 | .9000 | 4.637141 | 5 | .9500 | .9500 | 4.136816 | 9 | .9900 | .9900 | 14.222600 | 7 |
| 16 | .9000 | .9000 | 4.638131 | 5 | .9500 | .9500 | 4.143886 | 9 | .9900 | .9900 | 14.221800 | 7 |
| 17 | .9000 | .9000 | 4.638140 | 6 | .9500 | .9500 | 3.689012 | 7 | .9900 | .9900 | 14.200900 | 8 |
| 18 | .9000 | .9000 | 4.638055 | 8 | .9500 | .9500 | 3.137039 | 5 | .9900 | .9900 | 14.147400 | 6 |

| $\theta = .1 / .25$ |                        | $\sqrt{M} \tilde{W}_M$ |                   |   |                            |                      |                       |   |                            |                      |                       |   |  |
|---------------------|------------------------|------------------------|-------------------|---|----------------------------|----------------------|-----------------------|---|----------------------------|----------------------|-----------------------|---|--|
| M                   | P( $\underline{z}_g$ ) | P( $\bar{z}_g$ )       | $\underline{z}_g$ | D | P( $\underline{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\underline{z}_{.95}$ | D | P( $\underline{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\underline{z}_{.99}$ | D |  |
| $\theta = .1$       |                        |                        |                   |   |                            |                      |                       |   |                            |                      |                       |   |  |
| 2                   | .9000                  | .9000                  | 4.473473          | 8 | .9500                      | .9500                | 6.333989              | 5 | .9900                      | .9900                | 14.149553             | 6 |  |
| 3                   | .9000                  | .9000                  | 4.522929          | 5 | .9500                      | .9500                | 6.368911              | 7 | .9900                      | .9900                | 14.164961             | 7 |  |
| 4                   | .9000                  | .9000                  | 4.551504          | 5 | .9500                      | .9500                | 6.387877              | 7 | .9900                      | .9900                | 14.172588             | 8 |  |
| 5                   | .9000                  | .9000                  | 4.565463          | 5 | .9500                      | .9500                | 6.399059              | 7 | .9900                      | .9900                | 14.177200             | 5 |  |
| 6                   | .9000                  | .9000                  | 4.581875          | 5 | .9500                      | .9500                | 6.407950              | 7 | .9900                      | .9900                | 14.180595             | 8 |  |
| 7                   | .9000                  | .9000                  | 4.593308          | 5 | .9500                      | .9500                | 6.414203              | 7 | .9900                      | .9900                | 14.182708             | 3 |  |
| 8                   | .9000                  | .9000                  | 4.601931          | 5 | .9500                      | .9500                | 6.418928              | 7 | .9900                      | .9900                | 14.184177             | 7 |  |
| 9                   | .9000                  | .9000                  | 4.608778          | 5 | .9500                      | .9500                | 6.422644              | 7 | .9900                      | .9900                | 14.185476             | 8 |  |
| 10                  | .9000                  | .9000                  | 4.614381          | 5 | .9500                      | .9500                | 6.425664              | 7 | .9900                      | .9900                | 14.186510             | 8 |  |
| 15                  | .9000                  | .9000                  | 3.352703          | 6 | .9500                      | .9500                | 4.045169              | 8 | .9900                      | .9900                | 3.139268              | 6 |  |
| 20                  | .9000                  | .9000                  | 3.393782          | 7 | .9500                      | .9500                | 4.079796              | 9 | .9900                      | .9900                | 3.171322              | 5 |  |
| 25                  | .9000                  | .9000                  | 3.105391          | 6 | .9500                      | .9500                | 3.808057              | 7 | .9900                      | .9900                | 4.941811              | 6 |  |
| 30                  | .9000                  | .9000                  | 3.134453          | 7 | .9500                      | .9500                | 3.683362              | 6 | .9900                      | .9900                | 3.968107              | 5 |  |
| 35                  | .9000                  | .9000                  | 3.002223          | 5 | .9500                      | .9500                | 3.431598              | 6 | .9900                      | .9900                | 4.454167              | 7 |  |
| 40                  | .9000                  | .9000                  | 3.024452          | 6 | .9500                      | .9500                | 3.451278              | 7 | .9900                      | .9900                | 4.511119              | 5 |  |
| 45                  | .9000                  | .9000                  | 2.946202          | 5 | .9500                      | .9500                | 3.337208              | 6 | .9900                      | .9900                | 4.283193              | 8 |  |
| 50                  | .9000                  | .9000                  | 2.964130          | 6 | .9500                      | .9500                | 3.353256              | 7 | .9900                      | .9900                | 4.275682              | 7 |  |
| 100                 | .9000                  | .9000                  | 2.854172          | 7 | .9500                      | .9500                | 3.180227              | 8 | .9900                      | .9900                | 3.884150              | 7 |  |

$\theta = .25$

|     |       |       |          |   |       |       |          |   |       |       |           |   |  |
|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|-----------|---|--|
| 2   | .9000 | .9000 | 4.473473 | 8 | .9500 | .9500 | 6.333989 | 5 | .9900 | .9900 | 14.149553 | 6 |  |
| 3   | .9000 | .9000 | 4.477701 | 5 | .9500 | .9500 | 6.349215 | 7 | .9900 | .9900 | 14.162796 | 8 |  |
| 4   | .9000 | .9000 | 4.538141 | 5 | .9500 | .9500 | 6.384351 | 7 | .9900 | .9900 | 14.172498 | 8 |  |
| 5   | .9000 | .9000 | 4.565459 | 5 | .9500 | .9500 | 6.399056 | 7 | .9900 | .9900 | 14.177196 | 3 |  |
| 6   | .9000 | .9000 | 4.581877 | 5 | .9500 | .9500 | 6.407948 | 7 | .9900 | .9900 | 14.180295 | 8 |  |
| 7   | .9000 | .9000 | 3.167194 | 6 | .9500 | .9500 | 3.883435 | 7 | .9900 | .9900 | 4.780360  | 8 |  |
| 8   | .9000 | .9000 | 3.214065 | 7 | .9500 | .9500 | 3.924698 | 8 | .9900 | .9900 | 4.8018281 | 6 |  |
| 9   | .9000 | .9000 | 3.245238 | 7 | .9500 | .9500 | 3.954623 | 8 | .9900 | .9900 | 4.8046438 | 6 |  |
| 10  | .9000 | .9000 | 3.274686 | 7 | .9500 | .9500 | 3.977673 | 8 | .9900 | .9900 | 4.8071347 | 6 |  |
| 15  | .9000 | .9000 | 2.783164 | 5 | .9500 | .9500 | 3.232701 | 5 | .9900 | .9900 | 4.314037  | 9 |  |
| 20  | .9000 | .9000 | 2.741885 | 9 | .9500 | .9500 | 3.150680 | 5 | .9900 | .9900 | 4.077055  | 7 |  |
| 25  | .9000 | .9000 | 2.715561 | 9 | .9500 | .9500 | 3.099434 | 5 | .9900 | .9900 | 3.965390  | 7 |  |
| 30  | .9000 | .9000 | 2.697479 | 9 | .9500 | .9500 | 3.064553 | 5 | .9900 | .9900 | 3.877288  | 6 |  |
| 35  | .9000 | .9000 | 2.625000 | 9 | .9500 | .9500 | 2.974293 | 5 | .9900 | .9900 | 3.726047  | 5 |  |
| 40  | .9000 | .9000 | 2.624162 | 9 | .9500 | .9500 | 2.965851 | 5 | .9900 | .9900 | 3.695134  | 6 |  |
| 45  | .9000 | .9000 | 2.623225 | 9 | .9500 | .9500 | 2.958838 | 5 | .9900 | .9900 | 3.670236  | 6 |  |
| 50  | .9000 | .9000 | 2.622306 | 9 | .9500 | .9500 | 2.952950 | 5 | .9900 | .9900 | 3.649772  | 6 |  |
| 100 | .9000 | .9000 | 2.565736 | 6 | .9500 | .9500 | 2.872725 | 6 | .9900 | .9900 | 3.496974  | 8 |  |

$\theta = 0$  $\sqrt{MN/(M+N)} W_{M,N}^+$ 

2 - 20

| M  | N  | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|----|----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| 2  | 2  | .8333               | 1                    | 1.999992        | 7 | .8333                | 1                     | 1.999992         | 8 | .8333                | 1                     | 1.999992         | 8 |
| 3  | 3  | .7000               | .9500                | 1.732050        | 6 | .7000                | .9500                 | 1.732050         | 7 | .9500                | 1                     | 2.449488         | 5 |
| 3  | 2  | .7000               | .9000                | 1.490711        | 9 | .9000                | 1                     | 2.236060         | 8 | .9000                | 1                     | 2.236060         | 9 |
| 4  | 4  | .8857               | .9857                | 2.190888        | 9 | .8857                | .9857                 | 2.190888         | 9 | .9857                | 1                     | 2.828421         | 7 |
| 4  | 3  | .8857               | .9714                | 1.984307        | 8 | .8857                | .9714                 | 1.984307         | 8 | .9714                | 1                     | 2.645751         | 6 |
| 4  | 2  | .8000               | .9333                | 1.732050        | 9 | .9333                | 1                     | 2.449489         | 5 | .9333                | 1                     | 2.449489         | 5 |
| 5  | 5  | .8571               | .9603                | 2.070193        | 9 | .8571                | .9603                 | 2.070193         | 8 | .9603                | .9960                 | 2.581982         | 7 |
| 5  | 4  | .8571               | .9286                | 1.897360        | 7 | .9286                | .9603                 | 2.371704         | 6 | .9603                | .9921                 | 2.399999         | 7 |
| 5  | 3  | .8571               | .9286                | 2.108180        | 6 | .9286                | .9821                 | 2.190888         | 8 | .9821                | 1                     | 2.828420         | 7 |
| 5  | 2  | .8571               | .9524                | 1.932181        | 5 | .8571                | .9524                 | 1.932181         | 8 | .9524                | 1                     | 2.645748         | 6 |
| 6  | 6  | .8301               | .9286                | 1.999997        | 9 | .9459                | .9870                 | 2.449489         | 7 | .9870                | .9989                 | 2.927692         | 8 |
| 6  | 5  | .8810               | .9069                | 2.100524        | 8 | .9459                | .9762                 | 2.288686         | 8 | .9870                | .9978                 | 2.763848         | 8 |
| 6  | 4  | .8238               | .9095                | 1.936486        | 8 | .9095                | .9524                 | 2.108183         | 7 | .9762                | .9952                 | 2.581988         | 7 |
| 6  | 3  | .8929               | .9524                | 2.267783        | 6 | .8929                | .9524                 | 2.267783         | 9 | .9881                | 1                     | 2.999999         | 7 |
| 6  | 2  | .8929               | .9643                | 2.108183        | 5 | .8929                | .9643                 | 2.108183         | 9 | .9643                | 1                     | 2.828425         | 6 |
| 7  | 7  | .8939               | 1                    | 2.160237        | 8 | .9312                | .9735                 | 2.366425         | 8 | .9808                | .9959                 | 2.788864         | 8 |
| 7  | 6  | .8858               | .9266                | 2.133073        | 7 | .9266                | .9545                 | 2.225391         | 8 | .9808                | .9924                 | 2.638986         | 8 |
| 7  | 5  | .8813               | .9167                | 2.070194        | 7 | .9356                | .9672                 | 2.366429         | 7 | .9848                | .9924                 | 2.898274         | 8 |
| 7  | 4  | .8636               | .9394                | 2.068275        | 8 | .9394                | .9667                 | 2.288686         | 8 | .9848                | .9970                 | 2.746421         | 8 |
| 7  | 3  | .8750               | .9167                | 2.070190        | 8 | .9167                | .9667                 | 2.415228         | 7 | .9667                | .9917                 | 2.535456         | 9 |
| 7  | 2  | .7500               | .9167                | 1.984307        | 8 | .9167                | .9722                 | 2.267783         | 7 | .9722                | 1                     | 2.999998         | 7 |
| 8  | 8  | .8738               | .9148                | 2.065584        | 8 | .9148                | .9565                 | 2.309395         | 7 | .9740                | .9907                 | 2.696797         | 8 |
| 8  | 7  | .8631               | .9037                | 2.070191        | 7 | .9417                | .9557                 | 2.351447         | 7 | .9883                | .9935                 | 2.927697         | 8 |
| 8  | 6  | .8988               | .9187                | 2.160244        | 8 | .9187                | .9537                 | 2.256296         | 8 | .9887                | .9953                 | 2.806241         | 7 |
| 8  | 5  | .8361               | .9176                | 1.944387        | 8 | .9394                | .9534                 | 2.433745         | 6 | .9899                | .9953                 | 3.040463         | 8 |
| 8  | 4  | .8909               | .9576                | 2.190883        | 9 | .8909                | .9576                 | 2.190883         | 9 | .9899                | .9980                 | 2.898269         | 7 |
| 8  | 3  | .8485               | .9030                | 1.854045        | 5 | .9333                | .9758                 | 2.553136         | 5 | .9758                | .9939                 | 2.686770         | 5 |
| 8  | 2  | .7778               | .9333                | 2.108179        | 8 | .9333                | .9778                 | 2.415228         | 7 | .9778                | 1                     | 3.162275         | 7 |
| 9  | 9  | .8968               | 1                    | 2.171311        | 8 | .9453                | .9659                 | 2.417466         | 7 | .9832                | .9906                 | 2.846048         | 8 |
| 9  | 8  | .8786               | .9021                | 2.156283        | 7 | .9436                | .9607                 | 2.425815         | 8 | .9899                | .9944                 | 2.870758         | 8 |
| 9  | 7  | .8816               | .9003                | 2.095232        | 7 | .9366                | .9510                 | 2.378347         | 7 | .9895                | .9926                 | 2.984119         | 8 |
| 9  | 6  | .8911               | .9253                | 2.236060        | 8 | .9397                | .9694                 | 2.371705         | 9 | .9846                | .9930                 | 2.860385         | 8 |
| 9  | 5  | .8871               | .9136                | 2.078696        | 8 | .9406                | .9545                 | 2.415229         | 7 | .9860                | .9930                 | 2.788859         | 8 |
| 9  | 4  | .8909               | .9105                | 2.303541        | 7 | .9105                | .9692                 | 2.306110         | 9 | .9818                | .9930                 | 2.962261         | 7 |
| 9  | 3  | .8818               | .9227                | 1.999997        | 5 | .9455                | .9818                 | 2.683276         | 6 | .9818                | .9955                 | 2.828424         | 5 |
| 9  | 2  | .8000               | .9455                | 2.224853        | 9 | .9455                | .9818                 | 2.553131         | 8 | .9818                | 1                     | 3.316624         | 8 |
| 10 | 10 | .8774               | 1                    | 2.108176        | 7 | .9345                | .9563                 | 2.344031         | 8 | .9870                | .9938                 | 2.927699         | 8 |
| 10 | 9  | .8910               | .9158                | 2.135413        | 8 | .9477                | .9580                 | 2.471258         | 7 | .9895                | .9918                 | 2.987748         | 8 |
| 10 | 8  | .8805               | .9170                | 2.121317        | 8 | .9369                | .9512                 | 2.353388         | 8 | .9894                | .9940                 | 2.941739         | 8 |
| 10 | 7  | .8940               | .9113                | 2.216725        | 7 | .9245                | .9566                 | 2.281245         | 9 | .9892                | .9930                 | 2.886172         | 7 |
| 10 | 6  | .8930               | .9188                | 2.088927        | 8 | .9432                | .9537                 | 2.472273         | 7 | .9890                | .9955                 | 2.981419         | 8 |
| 10 | 5  | .8565               | .9171                | 2.148343        | 8 | .9171                | .9557                 | 2.236067         | 8 | .9730                | .9903                 | 2.738606         | 7 |
| 10 | 4  | .8951               | .9091                | 2.366426        | 6 | .9091                | .9530                 | 2.415229         | 9 | .9860                | .9950                 | 3.089571         | 8 |
| 10 | 3  | .8566               | .9056                | 2.043145        | 5 | .9371                | .9545                 | 2.497998         | 7 | .9860                | .9965                 | 2.962758         | 9 |
| 10 | 2  | .8187               | .9545                | 2.335492        | 9 | .8182                | .9545                 | 2.335492         | 5 | .9848                | 1                     | 3.464099         | 6 |
| 15 | 15 | .8971               | .9017                | 2.195774        | 6 | .9436                | .9549                 | 2.477161         | 8 | .9891                | .9926                 | 3.021654         | 8 |
| 15 | 14 | .8888               | .9070                | 2.229665        | 8 | .9496                | .9536                 | 2.535291         | 8 | .9882                | .9903                 | 2.936018         | 9 |
| 15 | 13 | .8945               | .9008                | 2.289230        | 7 | .9496                | .9553                 | 2.572576         | 8 | .9889                | .9900                 | 3.012077         | 9 |
| 15 | 12 | .8984               | .9138                | 2.215645        | 8 | .9477                | .9554                 | 2.484233         | 8 | .9882                | .9900                 | 2.928262         | 9 |
| 15 | 11 | .8977               | .9042                | 2.249427        | 7 | .9485                | .9606                 | 2.538947         | 8 | .9888                | .9907                 | 2.935798         | 9 |
| 15 | 10 | .8878               | .9154                | 2.261335        | 7 | .9468                | .9569                 | 2.499995         | 8 | .9899                | .9943                 | 3.061858         | 8 |
| 20 | 20 | .8983               | .9048                | 2.363054        | 7 | .9481                | .9524                 | 2.581982         | 9 | .9885                | .9904                 | 3.038214         | 9 |
| 20 | 19 | .8970               | .9027                | 2.298753        | 7 | .9497                | .9529                 | 2.573541         | 8 | .9894                | .9901                 | 3.064835         | 9 |
| 20 | 18 | .8959               | .9081                | 2.276356        | 8 | .9489                | .9532                 | 2.558552         | 8 | .9893                | .9906                 | 3.019933         | 9 |
| 20 | 17 | .8934               | .9090                | 2.297013        | 7 | .9485                | .9522                 | 2.529584         | 8 | .9897                | .9903                 | 3.095419         | 8 |
| 20 | 16 | .8972               | .9077                | 2.326288        | 8 | .9499                | .9517                 | 2.599197         | 8 | .9898                | .9906                 | 3.060678         | 9 |
| 20 | 15 | .8989               | .9039                | 2.261574        | 8 | .9497                | .9525                 | 2.538369         | 8 | .9899                | .9916                 | 3.107273         | 8 |

$$\theta = 0 / .01 / .05 / .1 \sqrt{MN/(M+N)} W_{M,N}^+$$

25 - 500; 25 - 30

M N P(z<sub>.9</sub>) P(z̄<sub>.9</sub>) z<sub>.9</sub> D P(z<sub>.95</sub>) P(z̄<sub>.95</sub>) z<sub>.95</sub> D P(z<sub>.99</sub>) P(z̄<sub>.99</sub>) z<sub>.99</sub> D

θ = 0 (continued)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 25  | 25  | .8931 | .9181 | 2.357018 | 8 | .9467 | .9564 | 2.611160 | 9 | .9899 | .9902 | 3.111263 | 9 |
| 25  | 24  | .9000 | .9027 | 2.338098 | 7 | .9481 | .9505 | 2.576814 | 9 | .9896 | .9902 | 3.072826 | 9 |
| 25  | 23  | .8980 | .9004 | 2.301713 | 7 | .9487 | .9501 | 2.588380 | 8 | .9899 | .9904 | 3.108690 | 9 |
| 25  | 22  | .8985 | .9020 | 2.271233 | 8 | .9493 | .9518 | 2.558434 | 8 | .9899 | .9905 | 3.095295 | 9 |
| 25  | 21  | .8931 | .9002 | 2.311036 | 8 | .9499 | .9513 | 2.600714 | 8 | .9894 | .9903 | 3.065762 | 9 |
| 25  | 20  | .8913 | .9052 | 2.342606 | 7 | .9465 | .9507 | 2.575179 | 9 | .9894 | .9900 | 3.085770 | 9 |
| 30  | 30  | .8741 | .9088 | 2.335491 | 8 | .9497 | .9517 | 2.587737 | 9 | .9900 | .9908 | 3.151443 | 9 |
| 30  | 29  | .8989 | .9014 | 2.375915 | 8 | .9493 | .9538 | 2.628604 | 9 | .9896 | .9900 | 3.130741 | 9 |
| 30  | 28  | .8989 | .9032 | 2.391197 | 7 | .9486 | .9509 | 2.652709 | 9 | .9900 | .9918 | 3.153222 | 9 |
| 30  | 27  | .8991 | .9030 | 2.373914 | 8 | .9488 | .9504 | 2.610013 | 9 | .9899 | .9903 | 3.123151 | 9 |
| 30  | 26  | .8989 | .9005 | 2.353645 | 7 | .9497 | .9509 | 2.628962 | 9 | .9897 | .9903 | 3.150536 | 9 |
| 30  | 25  | .9000 | .9035 | 2.304660 | 8 | .9487 | .9526 | 2.585344 | 8 | .9896 | .9904 | 3.127595 | 9 |
| 35  | 35  | .8979 | .9023 | 2.390457 | 8 | .9488 | .9508 | 2.645749 | 9 | .9899 | .9905 | 3.174896 | 9 |
| 35  | 34  | .8954 | .9053 | 2.355665 | 8 | .9496 | .9505 | 2.617124 | 9 | .9899 | .9902 | 3.165484 | 9 |
| 35  | 33  | .8914 | .9004 | 2.392462 | 8 | .9489 | .9506 | 2.658255 | 9 | .9898 | .9904 | 3.154320 | 9 |
| 35  | 32  | .8991 | .9032 | 2.397930 | 7 | .9497 | .9510 | 2.662829 | 9 | .9897 | .9905 | 3.152208 | 9 |
| 35  | 31  | .8999 | .9064 | 2.417785 | 7 | .9494 | .9508 | 2.669152 | 9 | .9900 | .9903 | 3.181593 | 9 |
| 35  | 30  | .8984 | .9054 | 2.380306 | 8 | .9494 | .9508 | 2.609010 | 9 | .9899 | .9902 | 3.142135 | 9 |
| 40  | 40  | .8977 | .9001 | 2.387041 | 8 | .9489 | .9500 | 2.696795 | 9 | .9896 | .9906 | 3.184468 | 9 |
| 40  | 39  | .8995 | .9006 | 2.406446 | 8 | .9495 | .9514 | 2.664323 | 9 | .9899 | .9903 | 3.182487 | 9 |
| 40  | 38  | .8996 | .9030 | 2.399845 | 8 | .9498 | .9507 | 2.671394 | 9 | .9899 | .9901 | 3.187225 | 9 |
| 40  | 37  | .8950 | .9038 | 2.404320 | 8 | .9498 | .9510 | 2.656782 | 9 | .9898 | .9900 | 3.184932 | 9 |
| 40  | 36  | .8980 | .9043 | 2.421333 | 8 | .9495 | .9502 | 2.657180 | 9 | .9896 | .9903 | 3.183287 | 9 |
| 40  | 35  | .8988 | .9010 | 2.405030 | 8 | .9494 | .9504 | 2.680548 | 9 | .9898 | .9903 | 3.184000 | 9 |
| 45  | 45  | .8998 | .9020 | 2.452760 | 8 | .9491 | .9517 | 2.698643 | 9 | .9898 | .9902 | 3.187669 | 9 |
| 45  | 44  | .8994 | .9001 | 2.439492 | 7 | .9492 | .9501 | 2.692481 | 9 | .9897 | .9903 | 3.200002 | 9 |
| 45  | 43  | .8995 | .9004 | 2.402833 | 8 | .9498 | .9504 | 2.685186 | 9 | .9899 | .9902 | 3.215837 | 9 |
| 45  | 42  | .8990 | .9009 | 2.409033 | 8 | .9499 | .9505 | 2.672514 | 9 | .9896 | .9900 | 3.185898 | 9 |
| 45  | 41  | .8995 | .9006 | 2.421832 | 8 | .9466 | .9507 | 2.660681 | 9 | .9898 | .9901 | 3.210578 | 9 |
| 45  | 40  | .8998 | .9079 | 2.444698 | 8 | .9494 | .9531 | 2.694926 | 9 | .9899 | .9900 | 3.172098 | 9 |
| 50  | 50  | .8948 | .9008 | 2.445997 | 8 | .9488 | .9502 | 2.700650 | 9 | .9899 | .9902 | 3.223286 | 9 |
| 50  | 49  | .8993 | .9001 | 2.451808 | 8 | .9493 | .9519 | 2.716968 | 9 | .9900 | .9901 | 3.227428 | 9 |
| 50  | 48  | .8996 | .9013 | 2.439671 | 8 | .9496 | .9501 | 2.694433 | 9 | .9900 | .9902 | 3.223328 | 9 |
| 50  | 47  | .8991 | .9009 | 2.437650 | 8 | .9497 | .9503 | 2.685562 | 9 | .9898 | .9900 | 3.210537 | 9 |
| 50  | 46  | .8977 | .9046 | 2.426516 | 8 | .9499 | .9506 | 2.693739 | 9 | .9899 | .9903 | 3.243179 | 9 |
| 50  | 45  | .8928 | .9010 | 2.421603 | 8 | .9490 | .9501 | 2.684828 | 9 | .9900 | .9902 | 3.204624 | 9 |
| 100 | 100 | .8998 | .9014 | 2.537287 | 9 | .9491 | .9521 | 2.791446 | 9 | .9899 | .9900 | 3.312942 | 5 |
| 500 | 500 | .8985 | .9003 | 2.691516 | 5 | .9500 | .9500 | 2.963041 | 5 | .9899 | .9901 | 3.474396 | 5 |

θ = .01 (see θ = 0 for smaller values of M)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 500 | 500 | .8998 | .9010 | 2.690857 | 5 | .9500 | .9500 | 2.949066 | 5 | .9899 | .9901 | 3.474400 | 5 |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|

θ = .05 (see θ = 0 for smaller values of M)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 100 | 100 | .8997 | .9002 | 2.483005 | 9 | .9496 | .9505 | 2.779514 | 9 | .9899 | .9900 | 3.312943 | 5 |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 500 | 500 | .8998 | .9001 | 2.547324 | 5 | .9498 | .9500 | 2.842456 | 9 | .9900 | .9900 | 3.407770 | 5 |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|

θ = .1 (see θ = 0 for smaller values of M)

|    |    |       |       |          |   |       |       |          |   |       |       |          |   |
|----|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 25 | 25 | .8931 | .9181 | 2.357018 | 8 | .9467 | .9564 | 2.611160 | 9 | .9899 | .9902 | 3.111263 | 9 |
| 25 | 24 | .9000 | .9027 | 2.338098 | 7 | .9481 | .9505 | 2.576814 | 9 | .9896 | .9902 | 3.072826 | 9 |
| 25 | 23 | .8980 | .9004 | 2.301713 | 7 | .9487 | .9501 | 2.588380 | 8 | .9899 | .9904 | 3.108690 | 9 |
| 25 | 22 | .8985 | .9020 | 2.271233 | 8 | .9493 | .9518 | 2.558434 | 8 | .9899 | .9905 | 3.095295 | 9 |
| 25 | 21 | .8931 | .9002 | 2.311036 | 8 | .9499 | .9513 | 2.600714 | 8 | .9894 | .9903 | 3.065762 | 9 |
| 25 | 20 | .8994 | .9023 | 2.267224 | 8 | .9465 | .9507 | 2.575181 | 8 | .9894 | .9900 | 3.085772 | 9 |
| 30 | 30 | .8937 | .9088 | 2.335493 | 8 | .9497 | .9517 | 2.587739 | 9 | .9900 | .9908 | 3.151436 | 9 |
| 30 | 29 | .8988 | .9044 | 2.333530 | 8 | .9493 | .9538 | 2.628599 | 8 | .9896 | .9900 | 3.130745 | 9 |
| 30 | 28 | .8995 | .9006 | 2.350345 | 8 | .9486 | .9509 | 2.652711 | 8 | .9900 | .9918 | 3.153225 | 9 |
| 30 | 27 | .8999 | .9025 | 2.346262 | 8 | .9488 | .9504 | 2.610010 | 9 | .9899 | .9903 | 3.123157 | 9 |
| 30 | 26 | .9000 | .9041 | 2.348687 | 8 | .9497 | .9509 | 2.628958 | 9 | .9897 | .9903 | 3.150541 | 9 |
| 30 | 25 | .8988 | .9009 | 2.302945 | 8 | .9487 | .9526 | 2.585340 | 8 | .9896 | .9904 | 3.127591 | 9 |

$\theta = 0.1 / .25$  $\sqrt{MN/(M+N)} W_{M,N}^+$ 

35 - 500; 6 - 9

| M                         | N   | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|---------------------------|-----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| $\theta = .1$ (continued) |     |                     |                      |                 |   |                      |                       |                  |   |                      |                       |                  |   |
| 35                        | 35  | .8945               | .9026                | 2.298923        | 8 | .9488                | .9508                 | 2.645745         | 8 | .9899                | .9905                 | 3.174900         | 9 |
| 35                        | 34  | .8989               | .9003                | 2.323115        | 8 | .9496                | .9505                 | 2.617124         | 8 | .9899                | .9902                 | 3.165483         | 9 |
| 35                        | 33  | .8989               | .9051                | 2.347889        | 8 | .9489                | .9506                 | 2.658255         | 8 | .9898                | .9904                 | 3.154320         | 9 |
| 35                        | 32  | .8987               | .9015                | 2.344733        | 8 | .9492                | .9501                 | 2.620799         | 9 | .9897                | .9905                 | 3.152211         | 9 |
| 35                        | 31  | .8996               | .9029                | 2.325303        | 8 | .9486                | .9521                 | 2.633547         | 8 | .9900                | .9903                 | 3.181589         | 9 |
| 35                        | 30  | .9000               | .9026                | 2.316701        | 8 | .9478                | .9512                 | 2.603200         | 8 | .9899                | .9902                 | 3.142133         | 9 |
| 40                        | 40  | .8978               | .9002                | 2.344032        | 8 | .9498                | .9517                 | 2.677391         | 8 | .9896                | .9906                 | 3.184465         | 9 |
| 40                        | 39  | .8994               | .9008                | 2.359977        | 8 | .9491                | .9505                 | 2.636461         | 9 | .9899                | .9903                 | 3.182486         | 9 |
| 40                        | 38  | .8990               | .9009                | 2.349532        | 8 | .9488                | .9511                 | 2.623474         | 9 | .9899                | .9901                 | 3.187226         | 9 |
| 40                        | 37  | .8985               | .9033                | 2.360361        | 8 | .9493                | .9500                 | 2.618856         | 9 | .9898                | .9900                 | 3.184926         | 9 |
| 40                        | 36  | .8990               | .9007                | 2.333967        | 8 | .9490                | .9510                 | 2.652736         | 8 | .9896                | .9903                 | 3.183289         | 9 |
| 40                        | 35  | .8996               | .9005                | 2.360691        | 8 | .9497                | .9506                 | 2.643608         | 9 | .9898                | .9903                 | 3.184000         | 9 |
| 45                        | 45  | .8983               | .9001                | 2.356540        | 8 | .9485                | .9500                 | 2.658350         | 8 | .9898                | .9902                 | 3.187677         | 9 |
| 45                        | 44  | .8996               | .9013                | 2.375515        | 8 | .9496                | .9512                 | 2.657539         | 9 | .9897                | .9903                 | 3.200002         | 9 |
| 45                        | 43  | .8993               | .9007                | 2.370768        | 8 | .9498                | .9507                 | 2.632291         | 9 | .9899                | .9902                 | 3.215834         | 9 |
| 45                        | 42  | .8989               | .9020                | 2.360051        | 8 | .9499                | .9505                 | 2.622553         | 9 | .9896                | .9900                 | 3.185903         | 9 |
| 45                        | 41  | .8996               | .9014                | 2.345000        | 8 | .9497                | .9507                 | 2.632239         | 8 | .9898                | .9901                 | 3.210579         | 9 |
| 45                        | 40  | .8999               | .9009                | 2.334385        | 8 | .9469                | .9501                 | 2.658854         | 8 | .9899                | .9900                 | 3.172092         | 9 |
| 50                        | 50  | .8976               | .9001                | 2.341463        | 8 | .9461                | .9510                 | 2.666661         | 8 | .9899                | .9902                 | 3.223289         | 9 |
| 50                        | 49  | .8979               | .9005                | 2.348361        | 8 | .9499                | .9506                 | 2.673242         | 8 | .9900                | .9901                 | 3.227426         | 9 |
| 50                        | 48  | .8994               | .9004                | 2.363009        | 8 | .9491                | .9503                 | 2.644346         | 9 | .9900                | .9902                 | 3.223327         | 9 |
| 50                        | 47  | .8998               | .9029                | 2.353708        | 8 | .9494                | .9506                 | 2.658956         | 8 | .9900                | .9901                 | 3.204306         | 9 |
| 50                        | 46  | .8997               | .9005                | 2.365886        | 8 | .9498                | .9503                 | 2.647974         | 9 | .9898                | .9900                 | 3.209180         | 9 |
| 50                        | 45  | .8998               | .9010                | 2.347968        | 8 | .9499                | .9504                 | 2.663857         | 8 | .9899                | .9901                 | 3.192745         | 9 |
| 100                       | 100 | .8992               | .9001                | 2.389750        | 9 | .9494                | .9502                 | 2.700308         | 9 | .9899                | .9901                 | 3.270271         | 9 |
| 500                       | 500 | .9000               | .9001                | 2.439107        | 6 | .9500                | .9500                 | 2.742827         | 9 | .9900                | .9900                 | 3.329183         | 9 |

 $\theta = .25$  (see  $\theta = 0$  for smaller values of M)

|   |   |       |       |          |   |       |       |          |   |       |       |          |   |
|---|---|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 6 | 6 | .8301 | .9286 | 1.999997 | 9 | .9459 | .9870 | 2.449489 | 7 | .9870 | .9989 | 2.927692 | 8 |
| 6 | 5 | .8810 | .9069 | 2.100524 | 8 | .9459 | .9762 | 2.288683 | 8 | .9870 | .9978 | 2.763848 | 8 |
| 6 | 4 | .8524 | .9095 | 1.844854 | 8 | .9095 | .9524 | 2.108179 | 6 | .9762 | .9952 | 2.581983 | 7 |
| 6 | 3 | .8929 | .9524 | 2.267785 | 6 | .8929 | .9524 | 2.267785 | 9 | .9881 | 1     | 2.999994 | 7 |
| 6 | 2 | .8929 | .9643 | 2.108185 | 5 | .8929 | .9643 | 2.108185 | 9 | .9643 | 1     | 2.828421 | 6 |
| 7 | 7 | .8939 | 1     | 2.160234 | 8 | .9312 | .9735 | 2.366430 | 8 | .9808 | .9959 | 2.788861 | 8 |
| 7 | 6 | .8858 | .9266 | 2.137071 | 7 | .9266 | .9545 | 2.225389 | 8 | .9808 | .9924 | 2.638993 | 8 |
| 7 | 5 | .8813 | .9167 | 2.070192 | 7 | .9356 | .9672 | 2.366426 | 7 | .9848 | .9924 | 2.898270 | 8 |
| 7 | 4 | .8939 | .9394 | 2.013658 | 9 | .9394 | .9667 | 2.288688 | 7 | .9848 | .9970 | 2.746422 | 8 |
| 7 | 3 | .8333 | .9167 | 1.690306 | 5 | .9167 | .9667 | 2.070194 | 5 | .9667 | .9917 | 2.535461 | 7 |
| 7 | 2 | .8333 | .9167 | 1.792840 | 9 | .9167 | .9722 | 2.267781 | 6 | .9722 | 1     | 2.999994 | 7 |
| 8 | 8 | .8938 | .9148 | 2.065590 | 8 | .9148 | .9565 | 2.309394 | 7 | .9740 | .9907 | 2.696796 | 8 |
| 8 | 7 | .8938 | .9037 | 1.901594 | 7 | .9417 | .9557 | 2.351450 | 6 | .9883 | .9935 | 2.977699 | 8 |
| 8 | 6 | .8921 | .9038 | 2.049386 | 8 | .9304 | .9537 | 2.160240 | 8 | .9887 | .9953 | 2.806242 | 7 |
| 8 | 5 | .8827 | .9176 | 1.935250 | 8 | .9394 | .9634 | 2.433743 | 6 | .9899 | .9953 | 3.040461 | 8 |
| 8 | 4 | .8889 | .9212 | 2.070195 | 9 | .9212 | .9576 | 2.165057 | 8 | .9899 | .9980 | 2.898274 | 6 |
| 8 | 3 | .8988 | .9394 | 1.854048 | 5 | .9394 | .9758 | 2.224855 | 6 | .9758 | .9939 | 2.686773 | 7 |
| 8 | 2 | .8667 | .9333 | 1.936489 | 9 | .9333 | 1     | 2.415225 | 6 | .9333 | 1     | 2.415225 | 5 |
| 9 | 9 | .8476 | 1     | 1.620176 | 6 | .9453 | .9659 | 2.417463 | 9 | .9832 | .9906 | 2.846044 | 8 |
| 9 | 8 | .8786 | .9021 | 2.156380 | 7 | .9436 | .9607 | 2.425821 | 8 | .9899 | .9944 | 2.870956 | 8 |
| 9 | 7 | .8843 | .9156 | 2.036692 | 8 | .9366 | .9510 | 2.378349 | 7 | .9895 | .9926 | 2.984122 | 8 |
| 9 | 6 | .8689 | .9121 | 1.906924 | 9 | .9121 | .9526 | 2.236065 | 6 | .9846 | .9930 | 2.860383 | 7 |
| 9 | 5 | .8996 | .9271 | 2.078694 | 8 | .9271 | .9570 | 2.093193 | 8 | .9860 | .9930 | 2.788863 | 6 |
| 9 | 4 | .8741 | .9175 | 1.906291 | 8 | .9399 | .9692 | 2.303541 | 6 | .9818 | .9930 | 2.962259 | 7 |
| 9 | 3 | .8273 | .9091 | 1.924492 | 5 | .9091 | .9545 | 1.999999 | 7 | .9818 | .9955 | 2.828424 | 6 |
| 9 | 2 | .8909 | .9455 | 2.068271 | 5 | .9455 | 1     | 2.553134 | 7 | .9455 | 1     | 2.553134 | 5 |

$\theta = 0.25$  (continued)  $\sqrt{MN/(M+N)}W_{M,N}^+$ 

10 - 500

| M   | N   | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|-----|-----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| 10  | 10  | .8121               | .9999                | 1.622872        | 6 | .9345                | .9563                 | 2.344033         | 9 | .9870                | .9938                 | 2.927695         | 8 |
| 10  | 9   | .8971               | .9112                | 2.082578        | 8 | .9472                | .9580                 | 2.471260         | 7 | .9895                | .9918                 | 2.987741         | 8 |
| 10  | 8   | .8842               | .9071                | 1.897357        | 9 | .9499                | .9648                 | 2.353391         | 6 | .9894                | .9940                 | 2.941734         | 8 |
| 10  | 7   | .8837               | .9053                | 2.099489        | 8 | .9417                | .9566                 | 2.265029         | 8 | .9892                | .9930                 | 2.886173         | 7 |
| 10  | 6   | .8917               | .9105                | 2.065589        | 8 | .9374                | .9539                 | 2.367454         | 7 | .9890                | .9955                 | 2.981421         | 8 |
| 10  | 5   | .8841               | .9281                | 2.064300        | 9 | .9281                | .9697                 | 2.236063         | 8 | .9797                | .9903                 | 2.711086         | 7 |
| 10  | 4   | .8701               | .9061                | 1.940214        | 8 | .9371                | .9530                 | 2.366431         | 6 | .9850                | .9950                 | 2.732512         | 8 |
| 10  | 3   | .8566               | .9301                | 2.043138        | 8 | .9301                | .9650                 | 2.133068         | 8 | .9860                | .9965                 | 2.962259         | 6 |
| 10  | 2   | .8485               | .9091                | 1.833098        | 6 | .9091                | .9545                 | 2.190889         | 6 | .9545                | .9999                 | 2.683281         | 7 |
| 15  | 15  | .8810               | .9120                | 1.992044        | 7 | .9489                | .9642                 | 2.477167         | 6 | .9896                | .9926                 | 2.981417         | 8 |
| 15  | 14  | .8993               | .9074                | 2.107457        | 8 | .9466                | .9501                 | 2.410496         | 7 | .9882                | .9903                 | 2.936016         | 8 |
| 15  | 13  | .8908               | .9018                | 1.968990        | 8 | .9464                | .9575                 | 2.406540         | 6 | .9889                | .9900                 | 3.012084         | 8 |
| 15  | 12  | .8915               | .9062                | 2.073320        | 8 | .9481                | .9593                 | 2.464747         | 7 | .9871                | .9900                 | 2.921499         | 8 |
| 15  | 11  | .8999               | .9151                | 2.050950        | 8 | .9433                | .9502                 | 2.327570         | 7 | .9898                | .9917                 | 2.935798         | 7 |
| 15  | 10  | .8912               | .9041                | 2.041233        | 8 | .9461                | .9580                 | 2.485336         | 7 | .9872                | .9909                 | 2.909569         | 9 |
| 20  | 20  | .8980               | .9186                | 2.190884        | 7 | .9421                | .9508                 | 2.363055         | 8 | .9881                | .9905                 | 2.939387         | 8 |
| 20  | 19  | .8920               | .9041                | 2.106974        | 7 | .9487                | .9517                 | 2.401993         | 7 | .9886                | .9900                 | 3.028778         | 8 |
| 20  | 18  | .8915               | .9062                | 2.019270        | 8 | .9497                | .9577                 | 2.407589         | 7 | .9894                | .9903                 | 3.013133         | 8 |
| 20  | 17  | .8977               | .9049                | 2.126196        | 8 | .9474                | .9504                 | 2.429543         | 7 | .9900                | .9910                 | 3.014924         | 8 |
| 20  | 16  | .8998               | .9078                | 2.103499        | 8 | .9491                | .9538                 | 2.371708         | 8 | .9890                | .9904                 | 2.993446         | 8 |
| 20  | 15  | .8989               | .9121                | 2.091647        | 8 | .9491                | .9577                 | 2.456167         | 7 | .9900                | .9911                 | 3.014387         | 8 |
| 25  | 25  | .8952               | .9042                | 2.089776        | 8 | .9498                | .9557                 | 2.425355         | 7 | .9898                | .9913                 | 3.031689         | 8 |
| 25  | 24  | .8978               | .9001                | 2.138564        | 8 | .9491                | .9510                 | 2.442405         | 8 | .9899                | .9906                 | 3.025856         | 8 |
| 25  | 23  | .8963               | .9039                | 2.099483        | 8 | .9485                | .9509                 | 2.424806         | 7 | .9895                | .9904                 | 2.999824         | 8 |
| 25  | 22  | .8993               | .9023                | 2.151128        | 8 | .9496                | .9513                 | 2.446070         | 8 | .9898                | .9904                 | 3.041746         | 8 |
| 25  | 21  | .8987               | .9041                | 2.053628        | 8 | .9451                | .9528                 | 2.374012         | 7 | .9895                | .9905                 | 3.018807         | 8 |
| 25  | 20  | .8987               | .9042                | 2.132759        | 8 | .9485                | .9534                 | 2.449482         | 7 | .9896                | .9907                 | 3.061856         | 8 |
| 30  | 30  | .8852               | .9029                | 2.086996        | 9 | .9462                | .9502                 | 2.389753         | 7 | .9896                | .9906                 | 3.052801         | 8 |
| 30  | 29  | .8994               | .9029                | 2.107302        | 8 | .9468                | .9504                 | 2.422487         | 7 | .9895                | .9901                 | 3.010136         | 8 |
| 30  | 28  | .8974               | .9001                | 2.102146        | 8 | .9495                | .9520                 | 2.428554         | 7 | .9898                | .9905                 | 3.016190         | 8 |
| 30  | 27  | .8973               | .9002                | 2.105926        | 8 | .9482                | .9513                 | 2.473088         | 7 | .9896                | .9901                 | 3.042513         | 8 |
| 30  | 26  | .8992               | .9019                | 2.143558        | 8 | .9478                | .9517                 | 2.398619         | 8 | .9892                | .9900                 | 3.003676         | 8 |
| 30  | 25  | .8926               | .9014                | 2.091053        | 8 | .9495                | .9513                 | 2.445553         | 7 | .9898                | .9903                 | 3.044468         | 8 |
| 35  | 35  | .8984               | .9017                | 2.154931        | 8 | .9470                | .9530                 | 2.418963         | 8 | .9894                | .9903                 | 3.021655         | 8 |
| 35  | 34  | .8974               | .9001                | 2.110234        | 8 | .9476                | .9516                 | 2.445857         | 7 | .9895                | .9901                 | 3.039057         | 8 |
| 35  | 33  | .8935               | .9015                | 2.101327        | 8 | .9499                | .9512                 | 2.434591         | 7 | .9897                | .9902                 | 3.038500         | 8 |
| 35  | 32  | .8982               | .9013                | 2.124724        | 8 | .9481                | .9514                 | 2.429496         | 7 | .9900                | .9903                 | 3.052166         | 8 |
| 35  | 31  | .8968               | .9003                | 2.137621        | 8 | .9495                | .9513                 | 2.441570         | 8 | .9897                | .9901                 | 3.016970         | 8 |
| 35  | 30  | .8920               | .9015                | 2.088196        | 8 | .9498                | .9511                 | 2.473611         | 7 | .9900                | .9904                 | 3.071329         | 8 |
| 40  | 40  | .8979               | .9023                | 2.093161        | 8 | .9500                | .9519                 | 2.479113         | 7 | .9894                | .9901                 | 3.073744         | 8 |
| 40  | 39  | .8941               | .9003                | 2.135633        | 8 | .9492                | .9510                 | 2.440245         | 8 | .9898                | .9901                 | 3.059980         | 8 |
| 40  | 38  | .8984               | .9003                | 2.113754        | 8 | .9496                | .9529                 | 2.460916         | 7 | .9899                | .9902                 | 3.034827         | 8 |
| 40  | 37  | .8985               | .9001                | 2.149213        | 8 | .9493                | .9508                 | 2.441905         | 8 | .9899                | .9901                 | 3.075087         | 8 |
| 40  | 36  | .8948               | .9086                | 2.122192        | 8 | .9499                | .9506                 | 2.484960         | 7 | .9899                | .9903                 | 3.055428         | 8 |
| 40  | 35  | .8993               | .9018                | 2.141659        | 8 | .9495                | .9507                 | 2.438203         | 8 | .9898                | .9902                 | 3.076295         | 8 |
| 45  | 45  | .8986               | .9016                | 2.134163        | 8 | .9497                | .9519                 | 2.440097         | 8 | .9896                | .9904                 | 3.059410         | 8 |
| 45  | 44  | .8976               | .9016                | 2.116776        | 8 | .9496                | .9505                 | 2.461484         | 7 | .9900                | .9902                 | 3.079249         | 8 |
| 45  | 43  | .8999               | .9014                | 2.134053        | 8 | .9494                | .9504                 | 2.458620         | 7 | .9899                | .9902                 | 3.059142         | 8 |
| 45  | 42  | .8992               | .9015                | 2.133396        | 8 | .9496                | .9505                 | 2.457687         | 7 | .9899                | .9902                 | 3.078839         | 8 |
| 45  | 41  | .8981               | .9007                | 2.138024        | 8 | .9480                | .9504                 | 2.421832         | 8 | .9899                | .9902                 | 3.048291         | 8 |
| 45  | 40  | .8997               | .9015                | 2.129987        | 8 | .9491                | .9500                 | 2.462647         | 7 | .9897                | .9904                 | 3.082309         | 8 |
| 50  | 50  | .8980               | .9012                | 2.110997        | 8 | .9490                | .9506                 | 2.472254         | 7 | .9899                | .9905                 | 3.055048         | 8 |
| 50  | 49  | .8996               | .9048                | 2.140493        | 8 | .9495                | .9520                 | 2.486336         | 7 | .9896                | .9902                 | 3.065854         | 8 |
| 50  | 48  | .8984               | .9004                | 2.123150        | 8 | .9496                | .9504                 | 2.435144         | 7 | .9900                | .9903                 | 3.064531         | 8 |
| 50  | 47  | .8996               | .9011                | 2.139685        | 8 | .9487                | .9500                 | 2.477804         | 7 | .9899                | .9902                 | 3.083601         | 8 |
| 50  | 46  | .8941               | .9051                | 2.123161        | 8 | .9499                | .9509                 | 2.455867         | 7 | .9892                | .9904                 | 3.066792         | 8 |
| 50  | 45  | .8999               | .9019                | 2.134841        | 8 | .9491                | .9505                 | 2.449911         | 7 | .9900                | .9902                 | 3.078717         | 8 |
| 100 | 100 | .8996               | .9005                | 2.152650        | 5 | .9500                | .9505                 | 2.483001         | 8 | .9899                | .9900                 | 3.103202         | 8 |
| 500 | 500 | .8994               | .9005                | 2.190888        | 6 | .9500                | .9500                 | 2.522719         | 8 | .9900                | .9900                 | 3.136102         | 8 |

$\theta = 0$  $\sqrt{MN/(M+N)}W_{M,N}$ 

2 - 20

| M  | N  | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|----|----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| 2  | 2  | .6667               | 1                    | 1.999992        | 7 | .6667                | 1                     | 1.999992         | 7 | .6667                | 1                     | 1.999992         | 7 |
| 3  | 3  | .7500               | .9000                | 1.732051        | 6 | .9000                | 1                     | 2.449480         | 9 | .9000                | 1                     | 2.449480         | 9 |
| 3  | 2  | .8000               | 1                    | 2.236064        | 6 | .8000                | 1                     | 2.236064         | 6 | .8000                | 1                     | 2.236064         | 6 |
| 4  | 4  | .7714               | .9714                | 2.190887        | 6 | .7714                | .9714                 | 2.190887         | 6 | .9714                | 1                     | 2.828422         | 5 |
| 4  | 3  | .8571               | .9429                | 1.984313        | 8 | .9429                | .9714                 | 2.645745         | 6 | .9714                | 1                     | 2.645751         | 6 |
| 4  | 2  | .8667               | 1                    | 2.449480        | 9 | .8667                | 1                     | 2.449480         | 9 | .8667                | 1                     | 2.449480         | 9 |
| 5  | 5  | .7143               | .9206                | 2.070193        | 9 | .9206                | .9921                 | 2.581984         | 7 | .9206                | .9921                 | 2.581984         | 7 |
| 5  | 4  | .8571               | .9206                | 2.371899        | 9 | .9206                | .9841                 | 2.399993         | 8 | .9841                | 1                     | 2.999999         | 7 |
| 5  | 3  | .8571               | .9443                | 2.190886        | 5 | .8571                | .9643                 | 2.190886         | 5 | .9643                | 1                     | 2.828424         | 8 |
| 5  | 2  | .7143               | .9048                | 1.932183        | 8 | .9048                | 1                     | 2.645750         | 6 | .9048                | 1                     | 2.645750         | 6 |
| 6  | 6  | .8918               | .9524                | 2.449480        | 9 | .8918                | .9524                 | 2.449480         | 9 | .9740                | .9978                 | 2.927695         | 7 |
| 6  | 5  | .8918               | .9524                | 2.288684        | 5 | .8918                | .9524                 | 2.288684         | 5 | .9740                | .9957                 | 2.763848         | 9 |
| 6  | 4  | .8190               | .9048                | 2.108181        | 6 | .9048                | .9524                 | 2.535456         | 5 | .9524                | .9905                 | 2.581984         | 5 |
| 6  | 3  | .7857               | .9048                | 2.267783        | 7 | .9048                | .9762                 | 2.371701         | 7 | .9762                | 1                     | 2.999994         | 5 |
| 6  | 2  | .7857               | .9286                | 2.108181        | 5 | .9286                | 1                     | 2.828422         | 8 | .9286                | 1                     | 2.828422         | 8 |
| 7  | 7  | .8625               | .9470                | 2.366431        | 5 | .9470                | .9615                 | 2.672603         | 9 | .9615                | .9918                 | 2.788861         | 9 |
| 7  | 6  | .8531               | .9031                | 2.225394        | 6 | .9031                | .9615                 | 2.596289         | 5 | .9883                | .9918                 | 3.078826         | 9 |
| 7  | 5  | .8712               | .9343                | 2.366427        | 6 | .9343                | .9697                 | 2.474358         | 6 | .9848                | .9975                 | 2.927695         | 5 |
| 7  | 4  | .8788               | .9333                | 2.288685        | 8 | .9333                | .9515                 | 2.686766         | 6 | .9697                | .9939                 | 2.746424         | 6 |
| 7  | 3  | .8333               | .9333                | 2.415220        | 9 | .9333                | .9833                 | 2.535457         | 8 | .9833                | 1                     | 3.162272         | 7 |
| 7  | 2  | .8333               | .9444                | 2.267786        | 6 | .9444                | 1                     | 2.999999         | 5 | .9444                | 1                     | 2.999999         | 5 |
| 8  | 8  | .8290               | .9130                | 2.309397        | 6 | .9130                | .9814                 | 2.696795         | 5 | .9869                | .9975                 | 3.098383         | 9 |
| 8  | 7  | .8634               | .9114                | 2.351452        | 6 | .9114                | .9557                 | 2.561731         | 6 | .9869                | .9953                 | 2.958038         | 5 |
| 8  | 6  | .8378               | .9074                | 2.258299        | 7 | .9074                | .9554                 | 2.650336         | 6 | .9840                | .9907                 | 2.806243         | 6 |
| 8  | 5  | .8788               | .9068                | 2.433745        | 8 | .9068                | .9580                 | 2.497996         | 7 | .9798                | .9907                 | 3.040462         | 6 |
| 8  | 4  | .8638               | .9152                | 2.190889        | 5 | .9152                | .9515                 | 2.449480         | 9 | .9798                | .9960                 | 2.898269         | 7 |
| 8  | 3  | .7857               | .9515                | 2.553134        | 5 | .9515                | .9515                 | 2.553134         | 5 | .9879                | .9939                 | 3.316616         | 8 |
| 8  | 2  | .8667               | .9556                | 2.415227        | 7 | .9556                | .9556                 | 2.415227         | 7 | .9556                | 1                     | 3.162272         | 6 |
| 9  | 9  | .8906               | .9317                | 2.417466        | 7 | .9317                | .9664                 | 2.631173         | 6 | .9812                | .9905                 | 2.999994         | 5 |
| 9  | 8  | .8873               | .9114                | 2.415820        | 7 | .9114                | .9552                 | 2.671571         | 6 | .9888                | .9923                 | 3.149589         | 5 |
| 9  | 7  | .8773               | .9021                | 2.378350        | 8 | .9021                | .9659                 | 2.618610         | 7 | .9851                | .9925                 | 3.057878         | 6 |
| 9  | 6  | .8795               | .9389                | 2.371899        | 9 | .9389                | .9580                 | 2.581984         | 8 | .9860                | .9940                 | 2.958034         | 7 |
| 9  | 5  | .8811               | .9091                | 2.415220        | 9 | .9091                | .9720                 | 2.621583         | 5 | .9860                | .9940                 | 3.174900         | 7 |
| 9  | 4  | .8224               | .9385                | 2.366117        | 6 | .9385                | .9636                 | 2.596293         | 5 | .9860                | .9972                 | 3.040460         | 9 |
| 9  | 3  | .8909               | .9636                | 2.683280        | 6 | .9636                | .9636                 | 2.683280         | 6 | .9636                | .9909                 | 2.828422         | 6 |
| 9  | 2  | .8909               | .9636                | 2.553138        | 9 | .9636                | .9636                 | 2.553138         | 9 | .9636                | 1                     | 3.316618         | 7 |
| 10 | 10 | .8696               | .9126                | 2.344035        | 8 | .9126                | .9554                 | 2.683277         | 7 | .9877                | .9935                 | 3.146266         | 6 |
| 10 | 9  | .8944               | .9161                | 2.471263        | 8 | .9161                | .9562                 | 2.595912         | 7 | .9886                | .9930                 | 3.121472         | 6 |
| 10 | 8  | .8738               | .9025                | 2.353389        | 9 | .9025                | .9501                 | 2.535458         | 8 | .9880                | .9930                 | 3.027148         | 7 |
| 10 | 7  | .8496               | .9131                | 2.261241        | 5 | .9131                | .9574                 | 2.671569         | 8 | .9860                | .9901                 | 3.121778         | 7 |
| 10 | 6  | .8865               | .9075                | 2.472179        | 5 | .9075                | .9580                 | 2.480694         | 5 | .9780                | .9910                 | 2.981418         | 8 |
| 10 | 5  | .8342               | .9114                | 2.236064        | 6 | .9114                | .9807                 | 2.738608         | 5 | .9807                | .9900                 | 2.927695         | 9 |
| 10 | 4  | .8192               | .9061                | 2.415225        | 6 | .9061                | .9540                 | 2.432075         | 6 | .9720                | .9900                 | 3.089570         | 5 |
| 10 | 3  | .8741               | .9091                | 2.497991        | 8 | .9091                | .9720                 | 2.896917         | 7 | .9720                | .9930                 | 2.962258         | 6 |
| 10 | 2  | .8515               | .9091                | 2.335496        | 6 | .9091                | .9697                 | 2.683280         | 5 | .9697                | 1                     | 3.464100         | 8 |
| 15 | 15 | .8872               | .9099                | 2.477166        | 5 | .9099                | .9564                 | 2.738604         | 9 | .9599                | .9908                 | 3.286331         | 9 |
| 15 | 14 | .8993               | .9072                | 2.535290        | 8 | .9072                | .9531                 | 2.782793         | 9 | .9893                | .9909                 | 3.195060         | 5 |
| 15 | 13 | .8992               | .9106                | 2.572578        | 7 | .9106                | .9505                 | 2.654929         | 5 | .9880                | .9903                 | 3.115546         | 9 |
| 15 | 12 | .8954               | .9107                | 2.484228        | 7 | .9107                | .9523                 | 2.762508         | 9 | .9896                | .9910                 | 3.240497         | 5 |
| 15 | 11 | .8972               | .9213                | 2.538949        | 8 | .9213                | .9500                 | 2.688572         | 5 | .9894                | .9911                 | 3.177120         | 9 |
| 15 | 10 | .8936               | .9139                | 2.499996        | 8 | .9139                | .9545                 | 2.672609         | 5 | .9886                | .9913                 | 3.105164         | 9 |
| 20 | 20 | .8964               | .9049                | 2.581982        | 7 | .9049                | .9505                 | 2.760260         | 5 | .9895                | .9915                 | 3.227481         | 5 |
| 20 | 19 | .8995               | .9059                | 2.573546        | 7 | .9059                | .9510                 | 2.766439         | 5 | .9893                | .9906                 | 3.254874         | 5 |
| 20 | 18 | .8979               | .9065                | 2.558548        | 8 | .9065                | .9507                 | 2.778952         | 5 | .9897                | .9907                 | 3.257878         | 5 |
| 20 | 17 | .8971               | .9044                | 2.579583        | 8 | .9044                | .9505                 | 2.773016         | 9 | .9888                | .9909                 | 3.186979         | 5 |
| 20 | 16 | .8999               | .9035                | 2.591198        | 7 | .9035                | .9506                 | 2.774995         | 5 | .9892                | .9908                 | 3.295764         | 5 |
| 20 | 15 | .8994               | .9051                | 2.538373        | 8 | .9051                | .9585                 | 2.788865         | 9 | .9900                | .9918                 | 3.237672         | 5 |

$\theta = 0 / .01 / .05$  $\sqrt{MN/(M+N)} W_{M,N}$ 

25 - 500

| M                        | N   | P( $\bar{z}_{.9}$ ) | P( $\bar{z}_{.9}$ ) | $\bar{z}_{.9}$ | D | P( $\bar{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\bar{z}_{.95}$ | D | P( $\bar{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\bar{z}_{.99}$ | D |
|--------------------------|-----|---------------------|---------------------|----------------|---|----------------------|----------------------|-----------------|---|----------------------|----------------------|-----------------|---|
| $\theta = 0$ (continued) |     |                     |                     |                |   |                      |                      |                 |   |                      |                      |                 |   |
| 25                       | 25  | .8936               | .9129               | 2.611160       | 8 | .9467                | .9501                | 2.849009        | 5 | .9889                | .9903                | 3.311330        | 5 |
| 25                       | 24  | .8963               | .9011               | 2.576818       | 8 | .9494                | .9517                | 2.805807        | 5 | .9898                | .9904                | 3.299827        | 5 |
| 25                       | 23  | .8976               | .9004               | 2.588380       | 8 | .9493                | .9521                | 2.835793        | 5 | .9900                | .9908                | 3.268822        | 5 |
| 25                       | 22  | .8987               | .9036               | 2.558433       | 8 | .9489                | .9531                | 2.813671        | 9 | .9895                | .9901                | 3.323179        | 5 |
| 25                       | 21  | .8998               | .9028               | 2.600712       | 8 | .9485                | .9522                | 2.852145        | 5 | .9898                | .9906                | 3.276172        | 5 |
| 25                       | 20  | .8931               | .9015               | 2.575178       | 8 | .9476                | .9507                | 2.794653        | 5 | .9895                | .9906                | 3.287310        | 5 |
| 30                       | 30  | .8995               | .9035               | 2.587738       | 8 | .9496                | .9517                | 2.841766        | 5 | .9899                | .9905                | 3.358451        | 5 |
| 30                       | 29  | .8987               | .9077               | 2.628599       | 8 | .9489                | .9507                | 2.849403        | 5 | .9897                | .9905                | 3.314543        | 5 |
| 30                       | 28  | .8973               | .9020               | 2.652715       | 7 | .9485                | .9506                | 2.889139        | 5 | .9897                | .9901                | 3.355934        | 5 |
| 30                       | 27  | .8978               | .9010               | 2.610014       | 8 | .9488                | .9504                | 2.831194        | 5 | .9898                | .9904                | 3.308399        | 5 |
| 30                       | 26  | .8996               | .9020               | 2.628961       | 8 | .9470                | .9505                | 2.844097        | 5 | .9894                | .9903                | 3.299850        | 5 |
| 30                       | 25  | .8975               | .9053               | 2.585348       | 8 | .9449                | .9506                | 2.842818        | 5 | .9897                | .9906                | 3.351719        | 5 |
| 35                       | 35  | .8977               | .9018               | 2.645746       | 8 | .9491                | .9510                | 2.879140        | 5 | .9893                | .9901                | 3.380897        | 5 |
| 35                       | 34  | .8993               | .9011               | 2.617128       | 8 | .9492                | .9502                | 2.887846        | 5 | .9900                | .9904                | 3.357211        | 5 |
| 35                       | 33  | .8979               | .9014               | 2.658252       | 8 | .9496                | .9515                | 2.894682        | 5 | .9900                | .9904                | 3.351746        | 5 |
| 35                       | 32  | .8996               | .9021               | 2.662826       | 8 | .9486                | .9517                | 2.882021        | 5 | .9898                | .9903                | 3.360711        | 5 |
| 35                       | 31  | .8989               | .9017               | 2.669152       | 8 | .9498                | .9514                | 2.915909        | 5 | .9896                | .9900                | 3.363868        | 5 |
| 35                       | 30  | .8990               | .9017               | 2.609014       | 8 | .9500                | .9515                | 2.861443        | 5 | .9899                | .9905                | 3.352086        | 5 |
| 40                       | 40  | .8980               | .9002               | 2.696796       | 8 | .9470                | .9506                | 2.921908        | 5 | .9895                | .9909                | 3.380612        | 5 |
| 40                       | 39  | .8993               | .9029               | 2.664318       | 8 | .9487                | .9503                | 2.894423        | 5 | .9899                | .9901                | 3.376525        | 5 |
| 40                       | 38  | .8999               | .9016               | 2.671396       | 8 | .9496                | .9524                | 2.910080        | 5 | .9899                | .9901                | 3.393253        | 5 |
| 40                       | 37  | .8999               | .9021               | 2.656786       | 8 | .9484                | .9523                | 2.885186        | 5 | .9898                | .9901                | 3.358492        | 5 |
| 40                       | 36  | .8992               | .9007               | 2.657180       | 8 | .9493                | .9527                | 2.926911        | 5 | .9898                | .9902                | 3.377388        | 5 |
| 40                       | 35  | .8991               | .9009               | 2.680551       | 8 | .9496                | .9505                | 2.903017        | 5 | .9899                | .9902                | 3.374005        | 5 |
| 45                       | 45  | .8984               | .9037               | 2.698643       | 8 | .9491                | .9508                | 2.943310        | 5 | .9897                | .9902                | 3.383358        | 5 |
| 45                       | 44  | .8987               | .9005               | 2.692477       | 8 | .9493                | .9501                | 2.930842        | 5 | .9899                | .9904                | 3.394387        | 5 |
| 45                       | 43  | .8998               | .9011               | 2.685182       | 8 | .9473                | .9501                | 2.899806        | 5 | .9899                | .9900                | 3.409947        | 5 |
| 45                       | 42  | .8999               | .9011               | 2.672515       | 8 | .9497                | .9504                | 2.915055        | 5 | .9900                | .9902                | 3.393191        | 5 |
| 45                       | 41  | .8935               | .9015               | 2.660681       | 8 | .9493                | .9500                | 2.895261        | 5 | .9897                | .9900                | 3.390005        | 5 |
| 45                       | 40  | .8989               | .9064               | 2.694930       | 8 | .9495                | .9501                | 2.916282        | 5 | .9899                | .9902                | 3.375119        | 5 |
| 50                       | 50  | .8978               | .9007               | 2.700655       | 8 | .9498                | .9547                | 2.948834        | 5 | .9899                | .9903                | 3.429972        | 5 |
| 50                       | 49  | .8988               | .9041               | 2.716969       | 8 | .9496                | .9503                | 2.935704        | 5 | .9900                | .9902                | 3.418823        | 5 |
| 50                       | 48  | .8994               | .9004               | 2.694438       | 8 | .9499                | .9505                | 2.934915        | 5 | .9898                | .9901                | 3.407365        | 5 |
| 50                       | 47  | .8996               | .9007               | 2.685570       | 8 | .9498                | .9505                | 2.944334        | 5 | .9899                | .9902                | 3.412756        | 5 |
| 50                       | 46  | .8991               | .9001               | 2.687647       | 8 | .9496                | .9503                | 2.930365        | 5 | .9898                | .9900                | 3.428852        | 5 |
| 50                       | 45  | .8982               | .9003               | 2.684827       | 8 | .9497                | .9503                | 2.929361        | 5 | .9898                | .9901                | 3.408348        | 5 |
| 100                      | 100 | .8938               | .9044               | 2.791449       | 8 | .9499                | .9502                | 3.024948        | 5 | .9899                | .9900                | 3.502180        | 5 |
| 500                      | 500 | .8999               | .9003               | 2.961849       | 5 | .9500                | .9500                | 3.186422        | 5 | .9899                | .9900                | 3.669355        | 5 |

 $\theta = .01$  (see  $\theta = 0$  for smaller values of M)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 500 | 500 | .8999 | .9000 | 2.944097 | 5 | .9500 | .9500 | 3.186421 | 5 | .9899 | .9900 | 3.669354 | 5 |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|

 $\theta = .05$  (see  $\theta = 0$  for smaller values of M)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 100 | 100 | .8996 | .9012 | 2.779509 | 8 | .9497 | .9501 | 3.008865 | 5 | .9899 | .9900 | 3.502189 | 5 |
| 500 | 500 | .9000 | .9003 | 2.842462 | 5 | .9500 | .9500 | 3.099087 | 5 | .9900 | .9900 | 3.613597 | 5 |



$$\theta = 0.1 / .25$$

$$\sqrt{MN/(M+N)} W_{M,N}$$

$$35 - 500 / 8 - 9$$

M N P(z<sub>.9</sub>) P(z̄<sub>.9</sub>) z<sub>.9</sub> D P(z<sub>.95</sub>) P(z̄<sub>.95</sub>) z<sub>.95</sub> D P(z<sub>.99</sub>) P(z̄<sub>.99</sub>) z<sub>.99</sub> D

θ = .1 (see θ = 0 for smaller values of M)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 35  | 35  | .8977 | .9018 | 2.645746 | 8 | .9491 | .9510 | 2.879140 | 5 | .9893 | .9901 | 3.380897 | 5 |
| 35  | 34  | .8993 | .9011 | 2.617128 | 8 | .9492 | .9502 | 2.887846 | 5 | .9900 | .9904 | 3.357211 | 5 |
| 35  | 33  | .8979 | .9014 | 2.658252 | 8 | .9496 | .9515 | 2.894682 | 5 | .9900 | .9904 | 3.351746 | 5 |
| 35  | 32  | .8985 | .9003 | 2.620807 | 8 | .9486 | .9517 | 2.882018 | 5 | .9898 | .9903 | 3.360707 | 5 |
| 35  | 31  | .8974 | .9042 | 2.633544 | 8 | .9498 | .9514 | 2.915910 | 5 | .9896 | .9900 | 3.363869 | 5 |
| 35  | 30  | .8957 | .9024 | 2.603207 | 8 | .9500 | .9515 | 2.861439 | 5 | .9899 | .9905 | 3.352087 | 5 |
| 40  | 40  | .8996 | .9035 | 2.677397 | 8 | .9470 | .9506 | 2.921906 | 5 | .9895 | .9909 | 3.380615 | 5 |
| 40  | 39  | .8983 | .9011 | 2.636463 | 8 | .9487 | .9503 | 2.894420 | 5 | .9899 | .9901 | 3.376522 | 5 |
| 40  | 38  | .8978 | .9024 | 2.623478 | 8 | .9496 | .9524 | 2.910078 | 5 | .9899 | .9901 | 3.393251 | 5 |
| 40  | 37  | .8988 | .9007 | 2.618862 | 8 | .9500 | .9509 | 2.880481 | 5 | .9898 | .9901 | 3.358491 | 5 |
| 40  | 36  | .8981 | .9021 | 2.652736 | 8 | .9493 | .9519 | 2.897329 | 5 | .9898 | .9902 | 3.377389 | 5 |
| 40  | 35  | .8996 | .9014 | 2.643610 | 8 | .9486 | .9516 | 2.893184 | 5 | .9899 | .9907 | 3.374004 | 5 |
| 45  | 45  | .8971 | .9002 | 2.658346 | 8 | .9493 | .9525 | 2.908373 | 5 | .9897 | .9902 | 3.383359 | 5 |
| 45  | 44  | .8993 | .9024 | 2.657541 | 8 | .9492 | .9503 | 2.900927 | 5 | .9899 | .9904 | 3.394385 | 5 |
| 45  | 43  | .8997 | .9015 | 2.632293 | 8 | .9491 | .9503 | 2.871079 | 5 | .9899 | .9900 | 3.409946 | 5 |
| 45  | 42  | .8999 | .9012 | 2.622553 | 8 | .9499 | .9506 | 2.896045 | 5 | .9900 | .9902 | 3.393189 | 5 |
| 45  | 41  | .8995 | .9016 | 2.632237 | 8 | .9487 | .9507 | 2.894458 | 5 | .9897 | .9900 | 3.390004 | 5 |
| 45  | 40  | .8940 | .9003 | 2.658851 | 8 | .9498 | .9514 | 2.900130 | 5 | .9899 | .9902 | 3.375118 | 5 |
| 50  | 50  | .8924 | .9021 | 2.666666 | 8 | .9496 | .9515 | 2.896827 | 5 | .9899 | .9903 | 3.429970 | 5 |
| 50  | 49  | .8999 | .9013 | 2.673243 | 8 | .9497 | .9501 | 2.914944 | 5 | .9900 | .9902 | 3.416822 | 5 |
| 50  | 48  | .8984 | .9008 | 2.644348 | 8 | .9492 | .9503 | 2.905985 | 5 | .9898 | .9901 | 3.407367 | 5 |
| 50  | 47  | .8989 | .9014 | 2.658960 | 8 | .9495 | .9500 | 2.934078 | 5 | .9899 | .9902 | 3.412753 | 5 |
| 50  | 46  | .8998 | .9008 | 2.647982 | 8 | .9497 | .9509 | 2.918053 | 5 | .9898 | .9900 | 3.428854 | 5 |
| 50  | 45  | .9000 | .9009 | 2.663861 | 8 | .9484 | .9503 | 2.897344 | 5 | .9898 | .9901 | 3.408347 | 5 |
| 100 | 100 | .8990 | .9005 | 2.666308 | 8 | .9500 | .9503 | 2.971183 | 5 | .9900 | .9901 | 3.42694  | 5 |
| 500 | 500 | .9000 | .9001 | 2.721619 | 5 | .9500 | .9500 | 3.013864 | 5 | .9900 | .9900 | 3.546824 | 5 |

θ = .25 (see θ = 0 for smaller values of M)

|   |   |       |       |          |   |       |       |          |   |       |       |          |   |
|---|---|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 8 | 8 | .8298 | .9130 | 2.309397 | 6 | .9479 | .9814 | 2.696795 | 5 | .9869 | .9975 | 3.098383 | 9 |
| 8 | 7 | .8834 | .9114 | 2.351452 | 6 | .9441 | .9557 | 2.561731 | 6 | .9869 | .9953 | 2.956038 | 5 |
| 8 | 6 | .8608 | .9074 | 2.160239 | 8 | .9394 | .9554 | 2.650336 | 6 | .9840 | .9907 | 2.806743 | 6 |
| 8 | 5 | .8788 | .9068 | 2.433745 | 8 | .9068 | .9580 | 1.497996 | 7 | .9798 | .9907 | 3.040467 | 6 |
| 8 | 4 | .8788 | .9152 | 2.165064 | 5 | .9152 | .9515 | 2.419480 | 9 | .9798 | .9960 | 2.899269 | 7 |
| 8 | 3 | .8768 | .9515 | 2.224858 | 6 | .8788 | .9515 | 2.224858 | 6 | .9879 | .9939 | 3.316616 | 3 |
| 8 | 2 | .8667 | 1     | 2.415227 | 7 | .8667 | 1     | 2.415227 | 7 | .8667 | 1     | 2.415227 | 7 |
| 9 | 9 | .8906 | .9317 | 2.417466 | 7 | .9317 | .9664 | 2.631173 | 6 | .9812 | .9905 | 2.999924 | 5 |
| 9 | 8 | .8873 | .9214 | 2.925820 | 7 | .9441 | .9552 | 2.671571 | 6 | .9888 | .9923 | 3.145589 | 5 |
| 9 | 7 | .8733 | .9021 | 2.378350 | 8 | .9399 | .9659 | 2.618610 | 7 | .9851 | .9925 | 3.057878 | 6 |
| 9 | 6 | .8242 | .9053 | 2.236064 | 9 | .9389 | .9580 | 2.581984 | 8 | .9860 | .9940 | 2.953034 | 7 |
| 9 | 5 | .8541 | .9141 | 2.093198 | 5 | .9441 | .9720 | 2.577578 | 9 | .9860 | .9940 | 3.174700 | 7 |
| 9 | 4 | .8797 | .9389 | 2.303545 | 6 | .9385 | .9636 | 2.596293 | 5 | .9860 | .9972 | 3.040460 | 9 |
| 9 | 3 | .8182 | .9091 | 1.999996 | 8 | .9091 | .9636 | 2.366426 | 7 | .9636 | .9902 | 2.821427 | 8 |
| 9 | 2 | .8909 | 1     | 2.553138 | 9 | .8909 | 1     | 2.553138 | 9 | .8909 | 1     | 2.553138 | 9 |

$\theta = 0.25$  (continued)  $\sqrt{MN/(M+N)} W_{M,N}$ 

10 - 500

| M   | N   | P( $\bar{z}_{.9}$ ) | P( $\bar{z}_{.9}$ ) | $\bar{z}_{.9}$ | D | P( $\bar{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\bar{z}_{.95}$ | D | P( $\bar{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\bar{z}_{.99}$ | D |
|-----|-----|---------------------|---------------------|----------------|---|----------------------|----------------------|-----------------|---|----------------------|----------------------|-----------------|---|
| 10  | 10  | .8690               | .9126               | 2.344035       | 8 | .9476                | .9554                | 2.683277        | 7 | .9877                | .9935                | 3.146266        | 6 |
| 10  | 9   | .8944               | .9161               | 2.471263       | 8 | .9426                | .9562                | 2.595912        | 7 | .9886                | .9930                | 3.121477        | 6 |
| 10  | 8   | .8998               | .9296               | 2.353389       | 9 | .9296                | .9501                | 2.439517        | 8 | .9880                | .9930                | 3.027148        | 7 |
| 10  | 7   | .8835               | .9131               | 2.265026       | 5 | .9445                | .9574                | 2.671569        | 8 | .9860                | .9901                | 3.121278        | 7 |
| 10  | 6   | .8749               | .9078               | 2.367453       | 5 | .9336                | .9580                | 2.472279        | 5 | .9780                | .9910                | 2.981418        | 8 |
| 10  | 5   | .8561               | .9394               | 2.236064       | 6 | .9394                | .9594                | 2.561732        | 5 | .9807                | .9900                | 2.927695        | 9 |
| 10  | 4   | .8741               | .9061               | 2.366431       | 7 | .9061                | .9700                | 2.432075        | 6 | .9760                | .9900                | 2.732519        | 6 |
| 10  | 3   | .8601               | .9301               | 2.133068       | 9 | .9301                | .9720                | 2.497991        | 8 | .9720                | .9930                | 2.962258        | 6 |
| 10  | 2   | .8182               | .9091               | 2.190889       | 6 | .9091                | 1                    | 2.683280        | 5 | .9691                | 1                    | 2.683280        | 5 |
| 15  | 15  | .8979               | .9284               | 2.477166       | 5 | .9472                | .9611                | 2.652067        | 9 | .9899                | .9908                | 3.286329        | 9 |
| 15  | 14  | .8932               | .9003               | 2.410500       | 8 | .9489                | .9559                | 2.686729        | 9 | .9893                | .9909                | 3.195057        | 9 |
| 15  | 13  | .8929               | .9150               | 2.406542       | 8 | .9467                | .9542                | 2.654925        | 9 | .9880                | .9903                | 3.115552        | 9 |
| 15  | 12  | .8962               | .9185               | 2.464749       | 7 | .9455                | .9535                | 2.598076        | 5 | .9896                | .9910                | 3.240499        | 8 |
| 15  | 11  | .8866               | .9003               | 2.327574       | 8 | .9497                | .9565                | 2.688570        | 8 | .9895                | .9921                | 3.123849        | 9 |
| 15  | 10  | .8923               | .9160               | 2.485337       | 7 | .9378                | .9502                | 2.545871        | 5 | .9886                | .9913                | 3.105170        | 8 |
| 20  | 20  | .8842               | .9017               | 2.363055       | 8 | .9428                | .9520                | 2.651972        | 9 | .9877                | .9907                | 3.186960        | 9 |
| 20  | 19  | .8975               | .9034               | 2.401996       | 8 | .9483                | .9508                | 2.718804        | 9 | .9892                | .9906                | 3.171417        | 5 |
| 20  | 18  | .8994               | .9155               | 2.407591       | 8 | .9467                | .9511                | 2.648053        | 9 | .9892                | .9900                | 3.232690        | 9 |
| 20  | 17  | .8948               | .9008               | 2.429541       | 8 | .9437                | .9500                | 2.670118        | 9 | .9889                | .9902                | 3.180658        | 9 |
| 20  | 16  | .8981               | .9077               | 2.371702       | 8 | .9491                | .9574                | 2.662556        | 9 | .9891                | .9904                | 3.174900        | 9 |
| 20  | 15  | .8981               | .9155               | 2.456166       | 8 | .9458                | .9506                | 2.644655        | 9 | .9899                | .9909                | 3.231542        | 9 |
| 25  | 25  | .8996               | .9114               | 2.425349       | 8 | .9472                | .9537                | 2.686858        | 9 | .9896                | .9913                | 3.204932        | 9 |
| 25  | 24  | .8981               | .9021               | 2.442400       | 8 | .9494                | .9549                | 2.739560        | 9 | .9892                | .9900                | 3.253304        | 9 |
| 25  | 23  | .8970               | .9018               | 2.424800       | 8 | .9473                | .9502                | 2.686053        | 9 | .9895                | .9903                | 3.213439        | 9 |
| 25  | 22  | .8992               | .9026               | 2.446069       | 8 | .9450                | .9500                | 2.669670        | 9 | .9894                | .9908                | 3.211944        | 9 |
| 25  | 21  | .8901               | .9056               | 2.374012       | 8 | .9490                | .9551                | 2.672463        | 9 | .9898                | .9907                | 3.244117        | 9 |
| 25  | 20  | .8971               | .9068               | 2.449483       | 8 | .9469                | .9503                | 2.736085        | 9 | .9896                | .9905                | 3.203240        | 5 |
| 30  | 30  | .8923               | .9003               | 2.389747       | 8 | .9427                | .9532                | 2.683279        | 9 | .9891                | .9908                | 3.279558        | 9 |
| 30  | 29  | .8936               | .9007               | 2.422489       | 8 | .9483                | .9500                | 2.738250        | 9 | .9900                | .9905                | 3.262783        | 9 |
| 30  | 28  | .8990               | .9041               | 2.428550       | 8 | .9485                | .9507                | 2.689643        | 9 | .9894                | .9900                | 3.220249        | 9 |
| 30  | 27  | .8963               | .9026               | 2.473087       | 8 | .9485                | .9507                | 2.720708        | 9 | .9896                | .9902                | 3.293590        | 9 |
| 30  | 26  | .8956               | .9034               | 2.398621       | 8 | .9492                | .9512                | 2.724689        | 9 | .9896                | .9904                | 3.237465        | 9 |
| 30  | 25  | .8990               | .9027               | 2.445555       | 8 | .9493                | .9508                | 2.763533        | 9 | .9896                | .9902                | 3.226615        | 5 |
| 35  | 35  | .8941               | .9061               | 2.418958       | 8 | .9481                | .9560                | 2.734700        | 9 | .9894                | .9910                | 3.281647        | 9 |
| 35  | 34  | .8953               | .9032               | 2.445854       | 8 | .9489                | .9511                | 2.730650        | 9 | .9895                | .9901                | 3.261389        | 9 |
| 35  | 33  | .8998               | .9024               | 2.434595       | 8 | .9492                | .9508                | 2.716451        | 9 | .9898                | .9902                | 3.248118        | 9 |
| 35  | 32  | .8963               | .9027               | 2.429492       | 8 | .9480                | .9523                | 2.743250        | 9 | .9898                | .9903                | 3.296289        | 9 |
| 35  | 31  | .8991               | .9026               | 2.441569       | 8 | .9489                | .9506                | 2.712996        | 9 | .9896                | .9901                | 3.242127        | 9 |
| 35  | 30  | .8996               | .9022               | 2.473611       | 8 | .9483                | .9502                | 2.709942        | 9 | .9900                | .9903                | 3.301233        | 9 |
| 40  | 40  | .9000               | .9038               | 2.479115       | 8 | .9479                | .9517                | 2.717283        | 9 | .9896                | .9903                | 3.281650        | 9 |
| 40  | 39  | .8984               | .9019               | 2.440243       | 8 | .9494                | .9520                | 2.733965        | 9 | .9896                | .9900                | 3.273561        | 9 |
| 40  | 38  | .8992               | .9058               | 2.460918       | 8 | .9489                | .9527                | 2.726968        | 9 | .9894                | .9902                | 3.245753        | 9 |
| 40  | 37  | .8986               | .9015               | 2.441905       | 8 | .9496                | .9513                | 2.724457        | 9 | .9900                | .9903                | 3.296534        | 9 |
| 40  | 36  | .8998               | .9012               | 2.484957       | 8 | .9491                | .9506                | 2.732196        | 9 | .9897                | .9901                | 3.252646        | 9 |
| 40  | 35  | .8991               | .9014               | 2.438204       | 8 | .9493                | .9507                | 2.727643        | 9 | .9897                | .9901                | 3.273266        | 9 |
| 45  | 45  | .8994               | .9038               | 2.440091       | 8 | .9496                | .9502                | 2.740637        | 9 | .9893                | .9901                | 3.255910        | 9 |
| 45  | 44  | .8993               | .9010               | 2.461486       | 8 | .9494                | .9510                | 2.729247        | 9 | .9899                | .9902                | 3.297359        | 9 |
| 45  | 43  | .8989               | .9008               | 2.458619       | 8 | .9499                | .9506                | 2.764376        | 9 | .9898                | .9904                | 3.281685        | 9 |
| 45  | 42  | .8992               | .9009               | 2.457682       | 8 | .9494                | .9520                | 2.730768        | 9 | .9898                | .9902                | 3.286086        | 9 |
| 45  | 41  | .8961               | .9008               | 2.421829       | 8 | .9472                | .9508                | 2.727269        | 9 | .9900                | .9903                | 3.262100        | 9 |
| 45  | 40  | .8983               | .9001               | 2.462645       | 8 | .9490                | .9506                | 2.718667        | 9 | .9895                | .9900                | 3.297916        | 9 |
| 50  | 50  | .8981               | .9012               | 2.472254       | 8 | .9481                | .9523                | 2.735755        | 9 | .9900                | .9904                | 3.296338        | 9 |
| 50  | 49  | .8990               | .9041               | 2.486332       | 8 | .9500                | .9514                | 2.741131        | 9 | .9900                | .9901                | 3.315270        | 9 |
| 50  | 48  | .8993               | .9008               | 2.435141       | 8 | .9496                | .9508                | 2.726158        | 9 | .9900                | .9902                | 3.282599        | 9 |
| 50  | 47  | .8974               | .9000               | 2.477804       | 8 | .9492                | .9501                | 2.739743        | 9 | .9897                | .9902                | 3.304186        | 9 |
| 50  | 46  | .8998               | .9018               | 2.455865       | 8 | .9498                | .9509                | 2.744790        | 9 | .9898                | .9901                | 3.268825        | 9 |
| 50  | 45  | .8982               | .9010               | 2.449909       | 8 | .9500                | .9509                | 2.737624        | 9 | .9899                | .9903                | 3.284911        | 9 |
| 100 | 100 | .8999               | .9011               | 2.483005       | 9 | .9486                | .9506                | 2.757936        | 9 | .9898                | .9900                | 3.313039        | 9 |
| 500 | 500 | .8999               | .9000               | 2.522724       | 5 | .9500                | .9501                | 2.802861        | 9 | .9900                | .9900                | 3.362302        | 5 |

$$e = 0 / .01 / .05 \sqrt{MN/(M+N)} \tilde{w}_{M,N}^+$$

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M N  $P(\underline{z}_{.9})$   $P(\bar{z}_{.9})$   $\underline{z}_{.9}$  D  $P(\underline{z}_{.95})$   $P(\bar{z}_{.95})$   $\underline{z}_{.95}$  D  $P(\underline{z}_{.99})$   $P(\bar{z}_{.99})$   $\underline{z}_{.99}$  D

See  $\tilde{w}_{M,N}^+$  for  $\theta = 0$ .

$e = .01$  (for smaller values of M see  $\theta = 0$ )

100 100 .8996 .9001 2.519758 9 .9490 .9503 2.789055 9 .9899 .9900 3.311330 5  
500 500 .9000 .9000 2.661939 5 .9495 .9501 2.926526 5 .9900 .9900 3.463385 5

$e = .05$  (for smaller values of M see  $\theta = 0$ )

|    |    |       |       |          |   |       |       |          |   |       |       |          |   |
|----|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 10 | 10 | .8503 | .9016 | 1.951796 | 9 | .9406 | .9672 | 2.344035 | 8 | .9802 | .9912 | 2.738206 | 6 |
| 10 | 9  | .8869 | .9107 | 2.132999 | 9 | .9365 | .9517 | 2.205804 | 9 | .9865 | .9912 | 2.809325 | 7 |
| 10 | 8  | .8776 | .9071 | 2.028367 | 5 | .9351 | .9529 | 2.347866 | 9 | .9849 | .9905 | 2.810920 | 7 |
| 10 | 7  | .8837 | .9107 | 2.099487 | 5 | .9488 | .9642 | 2.265026 | 5 | .9838 | .9913 | 2.671569 | 8 |
| 10 | 6  | .8917 | .9105 | 2.065590 | 6 | .9374 | .9580 | 2.367453 | 5 | .9843 | .9905 | 2.732514 | 9 |
| 10 | 5  | .8841 | .9281 | 2.064304 | 6 | .9281 | .9697 | 2.236064 | 6 | .9797 | .9930 | 2.711086 | 5 |
| 10 | 4  | .8701 | .9061 | 1.940216 | 8 | .9371 | .9530 | 2.366431 | 7 | .9850 | .9950 | 2.732519 | 6 |
| 10 | 3  | .8566 | .9301 | 1.043142 | 5 | .9301 | .9650 | 2.133068 | 9 | .9860 | 1     | 2.962258 | 6 |
| 10 | 2  | .8485 | .9091 | 1.833026 | 7 | .9091 | .9545 | 2.190889 | 6 | .9545 | 1     | 2.683280 | 5 |
| 15 | 15 | .8771 | .9019 | 2.158327 | 6 | .9463 | .9595 | 2.477168 | 8 | .9884 | .9913 | 2.981418 | 8 |
| 15 | 14 | .8953 | .9050 | 2.132762 | 8 | .9458 | .9504 | 2.419674 | 8 | .9891 | .9918 | 2.936014 | 8 |
| 15 | 13 | .8969 | .9017 | 2.244526 | 7 | .9411 | .9520 | 2.406536 | 8 | .9895 | .9906 | 3.012080 | 8 |
| 15 | 12 | .8951 | .9147 | 2.173700 | 8 | .9413 | .9515 | 2.464746 | 8 | .9871 | .9905 | 2.921498 | 8 |
| 15 | 11 | .8967 | .9054 | 2.132315 | 7 | .9484 | .9580 | 2.391650 | 8 | .9898 | .9917 | 2.935793 | 8 |
| 15 | 10 | .8431 | .9031 | 2.041238 | 8 | .9461 | .9580 | 2.485336 | 7 | .9872 | .9916 | 2.909568 | 9 |
| 20 | 20 | .8953 | .9024 | 2.238921 | 7 | .9493 | .9535 | 2.542560 | 8 | .9895 | .9914 | 3.038211 | 9 |
| 20 | 19 | .8975 | .9015 | 2.265293 | 7 | .9483 | .9516 | 2.491876 | 8 | .9894 | .9901 | 3.048044 | 8 |
| 20 | 18 | .8967 | .9000 | 2.260279 | 7 | .9450 | .9511 | 2.532288 | 8 | .9897 | .9909 | 3.016519 | 9 |
| 20 | 17 | .8947 | .9088 | 2.216761 | 7 | .9433 | .9504 | 2.467200 | 8 | .9900 | .9910 | 3.014925 | 8 |
| 20 | 16 | .8983 | .9017 | 2.250078 | 7 | .9416 | .9508 | 2.448775 | 8 | .9890 | .9904 | 2.993440 | 8 |
| 20 | 15 | .8862 | .9030 | 2.200980 | 7 | .9465 | .9501 | 2.484281 | 8 | .9900 | .9911 | 3.014382 | 8 |
| 25 | 25 | .8948 | .9078 | 2.314548 | 7 | .9436 | .9507 | 2.576730 | 8 | .9893 | .9903 | 3.086059 | 9 |
| 25 | 24 | .8957 | .9066 | 2.312022 | 7 | .9427 | .9531 | 2.561975 | 8 | .9899 | .9906 | 3.072562 | 9 |
| 25 | 23 | .8985 | .9035 | 2.282523 | 7 | .9491 | .9520 | 2.563548 | 8 | .9899 | .9907 | 3.101819 | 9 |
| 25 | 22 | .8994 | .9022 | 2.251872 | 8 | .9470 | .9528 | 2.532099 | 8 | .9893 | .9905 | 3.085049 | 8 |
| 25 | 21 | .8972 | .9072 | 2.311037 | 7 | .9482 | .9504 | 2.586718 | 8 | .9895 | .9902 | 3.061097 | 9 |
| 25 | 20 | .8989 | .9031 | 2.261332 | 8 | .9486 | .9505 | 2.533952 | 8 | .9898 | .9905 | 3.063967 | 8 |
| 30 | 30 | .8910 | .9189 | 2.335492 | 8 | .9433 | .9548 | 2.581987 | 9 | .9898 | .9904 | 3.105290 | 9 |
| 30 | 29 | .8979 | .9091 | 2.298007 | 8 | .9445 | .9501 | 2.540984 | 8 | .9899 | .9903 | 3.086230 | 8 |
| 30 | 28 | .8882 | .9000 | 2.259844 | 8 | .9497 | .9511 | 2.573535 | 8 | .9900 | .9904 | 3.126374 | 9 |
| 30 | 27 | .8964 | .9043 | 2.275928 | 8 | .9457 | .9500 | 2.547256 | 8 | .9897 | .9903 | 3.075512 | 9 |
| 30 | 26 | .8977 | .9019 | 2.318970 | 7 | .9485 | .9506 | 2.561227 | 9 | .9898 | .9903 | 3.073543 | 9 |
| 30 | 25 | .8972 | .9010 | 2.265053 | 8 | .9500 | .9518 | 2.547568 | 8 | .9897 | .9903 | 3.089812 | 9 |
| 35 | 35 | .8943 | .9048 | 2.320425 | 8 | .9493 | .9523 | 2.621588 | 8 | .9898 | .9904 | 3.154283 | 9 |
| 35 | 34 | .8994 | .9020 | 2.334302 | 8 | .9486 | .9500 | 2.583534 | 9 | .9898 | .9902 | 3.121389 | 9 |
| 35 | 33 | .8999 | .9015 | 2.305586 | 8 | .9491 | .9511 | 2.639673 | 8 | .9896 | .9903 | 3.127321 | 9 |
| 35 | 32 | .8999 | .9016 | 2.339790 | 8 | .9497 | .9517 | 2.594919 | 9 | .9900 | .9904 | 3.098438 | 9 |
| 35 | 31 | .8964 | .9004 | 2.319412 | 7 | .9491 | .9508 | 2.581090 | 8 | .9900 | .9905 | 3.156600 | 9 |
| 35 | 30 | .8993 | .9010 | 2.321045 | 8 | .9467 | .9504 | 2.593092 | 8 | .9887 | .9909 | 3.110074 | 9 |
| 40 | 40 | .8977 | .9001 | 2.344035 | 8 | .9498 | .9514 | 2.653296 | 8 | .9893 | .9903 | 3.150901 | 9 |
| 40 | 39 | .8998 | .9005 | 2.360296 | 8 | .9500 | .9515 | 2.636463 | 9 | .9898 | .9901 | 3.147721 | 9 |
| 40 | 38 | .8992 | .9003 | 2.361987 | 8 | .9492 | .9512 | 2.623473 | 9 | .9897 | .9900 | 3.162393 | 9 |
| 40 | 37 | .8977 | .9005 | 2.368448 | 8 | .9494 | .9506 | 2.635704 | 9 | .9899 | .9902 | 3.131933 | 9 |
| 40 | 36 | .8977 | .9029 | 2.344043 | 8 | .9499 | .9532 | 2.634218 | 8 | .9898 | .9904 | 3.181455 | 9 |
| 40 | 35 | .8981 | .9002 | 2.362173 | 8 | .9494 | .9502 | 2.603862 | 9 | .9898 | .9903 | 3.126280 | 9 |

$\theta = .05 / .1$  $\sqrt{MN/(M+N)} W_{M,N}^{**}$ 

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| M                          | N   | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|----------------------------|-----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| $\theta = .05$ (continued) |     |                     |                      |                 |   |                      |                       |                  |   |                      |                       |                  |   |
| 45                         | 45  | .8985               | .9003                | 2.356540        | 8 | .9489                | .9505                 | 2.658350         | 8 | .9898                | .9901                 | 3.165403         | 9 |
| 45                         | 44  | .8990               | .9006                | 2.375511        | 8 | .9490                | .9504                 | 2.657534         | 9 | .9900                | .9902                 | 3.169887         | 9 |
| 45                         | 43  | .8999               | .9009                | 2.377790        | 8 | .9499                | .9514                 | 2.648713         | 9 | .9899                | .9900                 | 3.198830         | 9 |
| 45                         | 42  | .9000               | .9051                | 2.381935        | 8 | .9497                | .9502                 | 2.663688         | 9 | .9898                | .9901                 | 3.170070         | 9 |
| 45                         | 41  | .8995               | .9006                | 2.363058        | 8 | .9480                | .9513                 | 2.634932         | 9 | .9899                | .9901                 | 3.183469         | 9 |
| 45                         | 40  | .8996               | .9013                | 2.377835        | 8 | .9497                | .9507                 | 2.661448         | 9 | .9900                | .9906                 | 3.170569         | 9 |
| 50                         | 50  | .8979               | .9014                | 2.395955        | 8 | .9494                | .9512                 | 2.666658         | 9 | .9896                | .9901                 | 3.191678         | 9 |
| 50                         | 49  | .8989               | .9002                | 2.363861        | 8 | .9498                | .9510                 | 2.653292         | 9 | .9896                | .9901                 | 3.174482         | 9 |
| 50                         | 48  | .8993               | .9033                | 2.392378        | 8 | .9498                | .9510                 | 2.644348         | 9 | .9898                | .9902                 | 3.197502         | 9 |
| 50                         | 47  | .8994               | .9004                | 2.374360        | 8 | .9482                | .9504                 | 2.658960         | 9 | .9899                | .9902                 | 3.177045         | 9 |
| 50                         | 46  | .8985               | .9007                | 2.375526        | 8 | .9469                | .9501                 | 2.635617         | 9 | .9898                | .9900                 | 3.160956         | 9 |
| 50                         | 45  | .8990               | .9000                | 2.372050        | 8 | .9498                | .9506                 | 2.640609         | 9 | .9899                | .9900                 | 3.179711         | 9 |
| 100                        | 100 | .8999               | .9010                | 2.476525        | 9 | .9497                | .9500                 | 2.736857         | 9 | .9900                | .9901                 | 3.280524         | 9 |
| 500                        | 500 | .9000               | .9000                | 2.546704        | 5 | .9500                | .9501                 | 2.838951         | 9 | .9900                | .9900                 | 3.403127         | 5 |

 $\theta = .1$  (see  $\theta = 0$  for smaller values of M)

|    |    |       |       |          |   |       |       |          |   |       |       |          |   |
|----|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 5  | 5  | .8571 | .9167 | 1.897363 | 5 | .9167 | .9762 | 2.070193 | 9 | .9762 | 1     | 2.581984 | 7 |
| 5  | 4  | .8810 | .9603 | 1.897366 | 5 | .8810 | .9603 | 1.897366 | 5 | .9603 | 1     | 2.399993 | 8 |
| 5  | 3  | .8214 | .9286 | 1.697055 | 7 | .9286 | 1     | 2.190886 | 5 | .9286 | 1     | 2.190886 | 5 |
| 5  | 2  | .8571 | 1     | 1.932183 | 8 | .8571 | 1     | 1.932183 | 8 | .8571 | 1     | 1.932183 | 8 |
| 6  | 6  | .8896 | .9437 | 1.999996 | 5 | .9437 | .9697 | 2.309397 | 9 | .9697 | .9924 | 2.449480 | 9 |
| 6  | 5  | .8463 | .9113 | 1.854047 | 6 | .9113 | .9545 | 2.100528 | 5 | .9870 | 1     | 2.763848 | 9 |
| 6  | 4  | .8524 | .9286 | 1.844657 | 7 | .9286 | .9762 | 2.108181 | 6 | .9762 | 1     | 2.581984 | 5 |
| 6  | 3  | .8810 | .9524 | 1.897361 | 9 | .8810 | .9524 | 1.897361 | 9 | .9524 | 1     | 2.371701 | 7 |
| 6  | 2  | .8929 | 1     | 2.108181 | 5 | .8929 | 1     | 2.108181 | 5 | .8929 | 1     | 2.108181 | 5 |
| 7  | 7  | .8584 | .9079 | 1.954012 | 6 | .9079 | .9569 | 2.160243 | 6 | .9895 | .9977 | 2.788861 | 9 |
| 7  | 6  | .8613 | .9021 | 1.935261 | 7 | .9371 | .9662 | 2.225394 | 6 | .9837 | .9959 | 2.638991 | 5 |
| 7  | 5  | .8535 | .9040 | 1.756613 | 9 | .9419 | .9735 | 2.276409 | 7 | .9735 | .9924 | 2.474358 | 6 |
| 7  | 4  | .8939 | .9545 | 2.013658 | 9 | .8939 | .9545 | 2.013658 | 9 | .9848 | 1     | 2.746424 | 6 |
| 7  | 3  | .8333 | .9167 | 1.690308 | 6 | .9167 | .9667 | 2.070193 | 5 | .9667 | 1     | 2.535457 | 8 |
| 7  | 2  | .8333 | .9167 | 1.792838 | 8 | .9167 | 1     | 2.267786 | 6 | .9167 | 1     | 2.267786 | 6 |
| 8  | 8  | .8877 | .9406 | 2.065590 | 7 | .9406 | .9623 | 2.309397 | 6 | .9841 | .9928 | 2.696795 | 5 |
| 8  | 7  | .8834 | .9145 | 1.901588 | 8 | .9409 | .9596 | 2.324172 | 7 | .9879 | .9944 | 2.835575 | 5 |
| 8  | 6  | .8721 | .9038 | 2.049383 | 8 | .9371 | .9620 | 2.160239 | 8 | .9787 | .9907 | 2.650366 | 6 |
| 8  | 5  | .8982 | .9371 | 1.935261 | 5 | .9371 | .9604 | 2.253461 | 8 | .9837 | .9953 | 2.638987 | 7 |
| 8  | 4  | .8889 | .9212 | 2.070193 | 5 | .9212 | .9697 | 2.165058 | 5 | .9899 | 1     | 2.898269 | 7 |
| 8  | 3  | .8788 | .9394 | 1.854042 | 7 | .9394 | .9758 | 2.224858 | 6 | .9758 | 1     | 2.686768 | 5 |
| 8  | 2  | .8667 | .9333 | 1.936482 | 9 | .9333 | 1     | 2.415227 | 7 | .9333 | 1     | 2.415227 | 7 |
| 9  | 9  | .8691 | .9218 | 1.999996 | 8 | .9427 | .9514 | 2.357021 | 7 | .9855 | .9944 | 2.846046 | 6 |
| 9  | 8  | .8893 | .9134 | 2.156285 | 8 | .9492 | .9650 | 2.265026 | 8 | .9843 | .9912 | 2.691467 | 6 |
| 9  | 7  | .8920 | .9240 | 2.036694 | 9 | .9458 | .9607 | 2.378350 | 8 | .9858 | .9926 | 2.732519 | 7 |
| 9  | 6  | .8689 | .9121 | 1.906921 | 5 | .9121 | .9580 | 2.236064 | 9 | .9860 | .9944 | 2.797154 | 7 |
| 9  | 5  | .8996 | .9271 | 2.078693 | 5 | .9271 | .9570 | 2.093198 | 5 | .9895 | .9970 | 2.788864 | 8 |
| 9  | 4  | .8741 | .9175 | 1.900286 | 7 | .9399 | .9790 | 2.303545 | 6 | .9790 | .9930 | 2.596293 | 5 |
| 9  | 3  | .8273 | .9091 | 1.924499 | 8 | .9091 | .9545 | 1.999996 | 8 | .9818 | 1     | 2.828422 | 6 |
| 9  | 2  | .8909 | .9455 | 2.068277 | 5 | .9455 | 1     | 2.553138 | 9 | .9455 | 1     | 2.553138 | 9 |
| 10 | 10 | .8503 | .9016 | 1.951796 | 9 | .9406 | .9672 | 2.344035 | 8 | .9802 | .9912 | 2.738606 | 6 |
| 10 | 9  | .8869 | .9107 | 2.132999 | 9 | .9365 | .9517 | 2.205804 | 9 | .9865 | .9912 | 2.809325 | 7 |
| 10 | 8  | .8776 | .9071 | 2.028367 | 5 | .9351 | .9529 | 2.347866 | 9 | .9849 | .9905 | 2.810920 | 7 |
| 10 | 7  | .8837 | .9107 | 2.099487 | 5 | .9488 | .9642 | 2.265026 | 5 | .9838 | .9913 | 2.671569 | 8 |
| 10 | 6  | .8917 | .9105 | 2.065590 | 6 | .9374 | .9580 | 2.367453 | 5 | .9843 | .9905 | 2.732514 | 9 |
| 10 | 5  | .8841 | .9281 | 2.064304 | 6 | .9281 | .9697 | 2.236064 | 6 | .9797 | .9930 | 2.711088 | 5 |
| 10 | 4  | .8701 | .9061 | 1.940216 | 8 | .9371 | .9530 | 2.366431 | 7 | .9850 | .9950 | 2.732519 | 6 |
| 10 | 3  | .8566 | .9301 | 2.043142 | 5 | .9301 | .9650 | 2.133068 | 9 | .9860 | 1     | 2.962258 | 6 |
| 10 | 2  | .8485 | .9091 | 1.833026 | 7 | .9091 | .9545 | 2.190889 | 6 | .9545 | 1     | 2.683280 | 5 |

$\theta = .1$  (continued)  $\sqrt{MN/(M+N)} W_{M,N}^{+}$

15 - 500

| M   | N   | P( $\underline{z}_9$ ) | P( $\bar{z}_9$ ) | $\underline{z}_9$ | D | P( $\underline{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\underline{z}_{.95}$ | D | P( $\underline{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\underline{z}_{.99}$ | D |
|-----|-----|------------------------|------------------|-------------------|---|----------------------------|----------------------|-----------------------|---|----------------------------|----------------------|-----------------------|---|
| 15  | 15  | .8957                  | .9064            | 2.158327          | 6 | .9464                      | .9559                | 2.449485              | 8 | .9895                      | .9931                | 2.981417              | 8 |
| 15  | 14  | .8968                  | .9047            | 2.107457          | 8 | .9499                      | .9548                | 2.419674              | 7 | .9882                      | .9903                | 2.861979              | 8 |
| 15  | 13  | .8946                  | .9037            | 2.090051          | 7 | .9484                      | .9551                | 2.306549              | 8 | .9887                      | .9908                | 2.880877              | 7 |
| 15  | 12  | .8935                  | .9031            | 2.078458          | 7 | .9476                      | .9619                | 2.464746              | 7 | .9887                      | .9912                | 2.857883              | 9 |
| 15  | 11  | .8900                  | .9078            | 2.130648          | 7 | .9460                      | .9528                | 2.342727              | 8 | .9894                      | .9915                | 2.911020              | 8 |
| 15  | 10  | .8766                  | .9122            | 2.041241          | 8 | .9383                      | .9504                | 2.294150              | 7 | .9886                      | .9924                | 2.891756              | 7 |
| 20  | 20  | .8983                  | .9044            | 2.216363          | 7 | .9432                      | .9523                | 2.478744              | 8 | .9877                      | .9901                | 2.939383              | 8 |
| 20  | 19  | .8961                  | .9021            | 2.189138          | 7 | .9476                      | .9504                | 2.471597              | 8 | .9898                      | .9906                | 3.048050              | 8 |
| 20  | 18  | .8972                  | .9001            | 2.251189          | 8 | .9484                      | .9522                | 2.493685              | 8 | .9896                      | .9906                | 3.016349              | 8 |
| 20  | 17  | .8895                  | .9019            | 2.202753          | 8 | .9468                      | .9539                | 2.467197              | 8 | .9889                      | .9905                | 2.945480              | 8 |
| 20  | 16  | .8994                  | .9040            | 2.216962          | 7 | .9449                      | .9533                | 2.399995              | 8 | .9891                      | .9902                | 2.986033              | 8 |
| 20  | 15  | .8857                  | .9021            | 2.091649          | 8 | .9438                      | .9523                | 2.456161              | 7 | .9897                      | .9908                | 2.981165              | 8 |
| 25  | 25  | .8988                  | .9027            | 2.264553          | 7 | .9491                      | .9502                | 2.545580              | 8 | .9898                      | .9906                | 3.072548              | 9 |
| 25  | 24  | .8955                  | .9012            | 2.256420          | 8 | .9499                      | .9517                | 2.525612              | 8 | .9895                      | .9907                | 3.029603              | 9 |
| 25  | 23  | .8966                  | .9010            | 2.248475          | 7 | .9486                      | .9507                | 2.504569              | 8 | .9896                      | .9910                | 2.999823              | 8 |
| 25  | 22  | .8948                  | .9081            | 2.218961          | 7 | .9483                      | .9503                | 2.475999              | 8 | .9895                      | .9901                | 3.041746              | 8 |
| 25  | 21  | .8967                  | .9008            | 2.181648          | 8 | .9496                      | .9518                | 2.466323              | 8 | .9895                      | .9903                | 2.988611              | 8 |
| 25  | 20  | .8893                  | .9009            | 2.171764          | 7 | .9496                      | .9559                | 2.487461              | 8 | .9900                      | .9911                | 3.061861              | 8 |
| 30  | 30  | .8987                  | .9011            | 2.335496          | 8 | .9479                      | .9560                | 2.581983              | 9 | .9898                      | .9901                | 3.098385              | 9 |
| 30  | 29  | .8982                  | .9022            | 2.277955          | 8 | .9481                      | .9537                | 2.540984              | 8 | .9899                      | .9903                | 3.072931              | 9 |
| 30  | 28  | .8914                  | .9032            | 2.259842          | 8 | .9496                      | .9515                | 2.545241              | 8 | .9893                      | .9902                | 3.101778              | 8 |
| 30  | 27  | .8996                  | .9047            | 2.250919          | 8 | .9483                      | .9500                | 2.515931              | 8 | .9895                      | .9901                | 3.071769              | 8 |
| 30  | 26  | .8998                  | .9020            | 2.243121          | 8 | .9492                      | .9506                | 2.548161              | 8 | .9888                      | .9900                | 3.046895              | 9 |
| 30  | 25  | .8969                  | .9017            | 2.261552          | 7 | .9500                      | .9523                | 2.542743              | 8 | .9897                      | .9902                | 3.065360              | 9 |
| 35  | 35  | .8985                  | .9021            | 2.298919          | 8 | .9464                      | .9516                | 2.561732              | 8 | .9897                      | .9902                | 3.112678              | 9 |
| 35  | 34  | .8911                  | .9012            | 2.288361          | 8 | .9494                      | .9510                | 2.563600              | 8 | .9898                      | .9901                | 3.107550              | 9 |
| 35  | 33  | .8994                  | .9010            | 2.362083          | 8 | .9492                      | .9503                | 2.530571              | 8 | .9898                      | .9905                | 3.125223              | 8 |
| 35  | 32  | .8996                  | .9007            | 2.294444          | 8 | .9491                      | .9501                | 2.562941              | 8 | .9898                      | .9906                | 3.083079              | 9 |
| 35  | 31  | .8989                  | .9008            | 2.287177          | 8 | .9483                      | .9503                | 2.546338              | 8 | .9897                      | .9906                | 3.071009              | 9 |
| 35  | 30  | .8994                  | .9012            | 2.281203          | 7 | .9494                      | .9506                | 2.550909              | 8 | .9899                      | .9903                | 3.100878              | 9 |
| 40  | 40  | .8929                  | .9060            | 2.309393          | 8 | .9491                      | .9516                | 2.581981              | 8 | .9896                      | .9902                | 3.135714              | 9 |
| 40  | 39  | .8997                  | .9022            | 2.305096          | 8 | .9497                      | .9504                | 2.594047              | 8 | .9898                      | .9901                | 3.126332              | 9 |
| 40  | 38  | .8991                  | .9006            | 2.303047          | 8 | .9484                      | .9512                | 2.588710              | 8 | .9895                      | .9902                | 3.108892              | 9 |
| 40  | 37  | .8989                  | .9001            | 2.323151          | 7 | .9495                      | .9502                | 2.602662              | 8 | .9895                      | .9902                | 3.105713              | 9 |
| 40  | 36  | .8982                  | .9000            | 2.319509          | 7 | .9495                      | .9504                | 2.574150              | 8 | .9899                      | .9902                | 3.143799              | 9 |
| 40  | 35  | .8980                  | .9059            | 2.314550          | 8 | .9500                      | .9536                | 2.599129              | 8 | .9899                      | .9901                | 3.105164              | 9 |
| 45  | 45  | .8900                  | .9026            | 2.325646          | 8 | .9489                      | .9507                | 2.588727              | 8 | .9898                      | .9908                | 3.162276              | 9 |
| 45  | 44  | .8985                  | .9006            | 2.305894          | 8 | .9494                      | .9502                | 2.606466              | 8 | .9896                      | .9902                | 3.128894              | 9 |
| 45  | 43  | .8999                  | .9013            | 2.339338          | 7 | .9487                      | .9507                | 2.611434              | 8 | .9899                      | .9902                | 3.134793              | 9 |
| 45  | 42  | .8993                  | .9003            | 2.312020          | 8 | .9492                      | .9503                | 2.598805              | 8 | .9898                      | .9900                | 3.147068              | 9 |
| 45  | 41  | .8997                  | .9007            | 2.338587          | 8 | .9495                      | .9502                | 2.581439              | 9 | .9898                      | .9903                | 3.132746              | 9 |
| 45  | 40  | .8985                  | .9003            | 2.305622          | 8 | .9491                      | .9525                | 2.603961              | 8 | .9899                      | .9901                | 3.124396              | 9 |
| 50  | 50  | .8998                  | .9025            | 2.341460          | 8 | .9494                      | .9504                | 2.625856              | 8 | .9891                      | .9900                | 3.144848              | 9 |
| 50  | 49  | .8974                  | .9012            | 2.345972          | 8 | .9487                      | .9506                | 2.634603              | 8 | .9899                      | .9904                | 3.149229              | 9 |
| 50  | 48  | .8997                  | .9008            | 2.364355          | 8 | .9497                      | .9504                | 2.624764              | 9 | .9899                      | .9901                | 3.174269              | 9 |
| 50  | 47  | .8973                  | .9008            | 2.353458          | 8 | .9497                      | .9503                | 2.623077              | 9 | .9900                      | .9901                | 3.160010              | 9 |
| 50  | 46  | .8959                  | .9001            | 2.321761          | 8 | .9498                      | .9503                | 2.635529              | 8 | .9896                      | .9902                | 3.139321              | 9 |
| 50  | 45  | .8985                  | .9026            | 2.345725          | 8 | .9480                      | .9514                | 2.607892              | 9 | .9899                      | .9901                | 3.161185              | 9 |
| 100 | 100 | .9000                  | .9003            | 2.404278          | 9 | .9498                      | .9501                | 2.693607              | 9 | .9900                      | .9901                | 3.256759              | 9 |
| 500 | 500 | .9000                  | .9001            | 2.449121          | 9 | .9500                      | .9500                | 2.743759              | 9 | .9900                      | .9900                | 3.326801              | 9 |

$\theta = .25$  $\gamma_{MN}/(M+N)w_{M,N}^+$ 

2 - 10

| M  | N  | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|----|----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| 2  | 2  | .8333               | 1                    | 1.999992        | 7 | .8333                | 1                     | 1.999992         | 7 | .8333                | 1                     | 1.999992         | 7 |
| 3  | 3  | .8000               | 1                    | 1.732044        | 6 | .8000                | 1                     | 1.732044         | 6 | .8000                | 1                     | 1.732044         | 6 |
| 3  | 2  | .7000               | 1                    | 1.490709        | 9 | .7000                | 1                     | 1.490709         | 9 | .7000                | 1                     | 1.490709         | 9 |
| 4  | 4  | .7857               | .9286                | 1.632990        | 9 | .9286                | 1                     | 2.190887         | 6 | .9286                | 1                     | 2.190887         | 6 |
| 4  | 3  | .8857               | 1                    | 1.984305        | 8 | .8857                | 1                     | 1.984305         | 8 | .8857                | 1                     | 1.984305         | 8 |
| 4  | 2  | .8000               | 1                    | 1.732044        | 6 | .8000                | 1                     | 1.732044         | 6 | .8000                | 1                     | 1.732044         | 6 |
| 5  | 5  | .8571               | .9167                | 1.897363        | 5 | .9167                | .9762                 | 2.070193         | 9 | .9762                | 1                     | 2.581984         | 7 |
| 5  | 4  | .8810               | .9603                | 1.897366        | 5 | .8810                | .9603                 | 1.897366         | 5 | .9603                | 1                     | 2.399993         | 8 |
| 5  | 3  | .8214               | .9286                | 1.697055        | 7 | .9286                | 1                     | 2.190886         | 5 | .9286                | 1                     | 2.190886         | 5 |
| 5  | 2  | .8571               | .9990                | 1.932183        | 8 | .8571                | 1                     | 1.932183         | 8 | .8571                | 1                     | 1.932183         | 8 |
| 6  | 6  | .8896               | .9437                | 1.999996        | 5 | .9437                | .9697                 | 2.309397         | 9 | .9697                | .9924                 | 2.449480         | 9 |
| 6  | 5  | .8463               | .9113                | 1.854047        | 6 | .9113                | .9545                 | 2.100528         | 5 | .9870                | 1                     | 2.763848         | 9 |
| 6  | 4  | .8524               | .9286                | 1.844657        | 7 | .9286                | .9762                 | 2.108181         | 6 | .9762                | 1                     | 2.581984         | 5 |
| 6  | 3  | .8810               | .9524                | 1.897361        | 9 | .8810                | .9524                 | 1.897361         | 9 | .9524                | 1                     | 2.371701         | 7 |
| 6  | 2  | .8929               | 1                    | 2.108181        | 5 | .8929                | 1                     | 2.108181         | 5 | .8929                | 1                     | 2.108181         | 5 |
| 7  | 7  | .8794               | .9324                | 1.954012        | 6 | .9324                | .9650                 | 2.160243         | 6 | .9895                | 1                     | 2.788861         | 9 |
| 7  | 6  | .8409               | .9021                | 1.828345        | 7 | .9021                | .9510                 | 1.974462         | 7 | .9837                | 1                     | 2.638991         | 5 |
| 7  | 5  | .8535               | .9293                | 1.756613        | 9 | .9293                | .9735                 | 2.070189         | 7 | .9735                | 1                     | 2.474358         | 6 |
| 7  | 4  | .8939               | .9545                | 1.895211        | 9 | .8939                | .9545                 | 1.895211         | 9 | .9545                | 1                     | 2.288485         | 8 |
| 7  | 3  | .8333               | .9167                | 1.690308        | 6 | .9167                | 1                     | 2.070193         | 5 | .9167                | 1                     | 2.070193         | 5 |
| 7  | 2  | .8333               | 1                    | 1.792838        | 8 | .8333                | 1                     | 1.792838         | 8 | .8333                | 1                     | 1.792838         | 8 |
| 8  | 8  | .8938               | .9242                | 1.999992        | 7 | .9242                | .9503                 | 2.065590         | 7 | .9872                | .9965                 | 2.696795         | 5 |
| 8  | 7  | .8965               | .9313                | 1.901588        | 8 | .9313                | .9596                 | 2.184653         | 7 | .9814                | .9944                 | 2.561731         | 6 |
| 8  | 6  | .8555               | .9021                | 1.714925        | 5 | .9371                | .9720                 | 2.160239         | 8 | .9720                | .9907                 | 2.415222         | 7 |
| 8  | 5  | .8982               | .9565                | 1.935261        | 5 | .8982                | .9565                 | 1.935261         | 5 | .9837                | 1                     | 2.638987         | 7 |
| 8  | 4  | .8586               | .9293                | 1.732044        | 6 | .9293                | .9697                 | 2.070193         | 5 | .9697                | 1                     | 2.449480         | 9 |
| 8  | 3  | .8788               | .9394                | 1.854042        | 7 | .9394                | 1                     | 2.224858         | 6 | .9394                | 1                     | 2.224858         | 6 |
| 8  | 2  | .8667               | 1                    | 1.936482        | 9 | .8667                | 1                     | 1.936482         | 9 | .8667                | 1                     | 1.936482         | 9 |
| 9  | 9  | .8121               | .9077                | 1.897361        | 9 | .9319                | .9535                 | 2.267783         | 7 | .9899                | .9955                 | 2.846046         | 6 |
| 9  | 8  | .8766               | .9066                | 1.854160        | 9 | .9319                | .9550                 | 2.176080         | 8 | .9843                | .9932                 | 2.691467         | 6 |
| 9  | 7  | .8684               | .9014                | 1.968252        | 9 | .9344                | .9589                 | 2.095237         | 9 | .9895                | .9969                 | 2.732519         | 7 |
| 9  | 6  | .8909               | .9371                | 1.906921        | 5 | .9371                | .9580                 | 2.236064         | 9 | .9832                | .9944                 | 2.581984         | 8 |
| 9  | 5  | .8996               | .9271                | 2.078693        | 5 | .9271                | .9720                 | 2.093198         | 5 | .9895                | 1                     | 2.788864         | 8 |
| 9  | 4  | .8322               | .9021                | 1.805277        | 7 | .9021                | .9510                 | 1.900286         | 7 | .9790                | 1                     | 2.596293         | 5 |
| 9  | 3  | .8409               | .9091                | 1.690305        | 5 | .9091                | .9545                 | 1.999996         | 8 | .9545                | 1                     | 2.366426         | 7 |
| 9  | 2  | .8909               | 1                    | 2.068277        | 5 | .8909                | 1                     | 2.068277         | 5 | .8909                | 1                     | 2.068277         | 5 |
| 10 | 10 | .8887               | .9115                | 1.951796        | 9 | .9319                | .9595                 | 2.247325         | 8 | .9874                | .9928                 | 2.738606         | 6 |
| 10 | 9  | .8798               | .9010                | 2.057129        | 9 | .9437                | .9597                 | 2.205804         | 9 | .9893                | .9942                 | 2.809325         | 7 |
| 10 | 8  | .8897               | .9201                | 2.028367        | 5 | .9409                | .9569                 | 2.333446         | 9 | .9838                | .9905                 | 2.683280         | 7 |
| 10 | 7  | .8707               | .9107                | 1.913509        | 6 | .9377                | .9571                 | 2.226730         | 5 | .9838                | .9938                 | 2.671569         | 8 |
| 10 | 6  | .8605               | .9073                | 1.866660        | 6 | .9292                | .9580                 | 2.088931         | 6 | .9895                | .9965                 | 2.732514         | 9 |
| 10 | 5  | .8911               | .9281                | 1.936484        | 7 | .9281                | .9814                 | 2.236064         | 6 | .9814                | .9930                 | 2.561732         | 5 |
| 10 | 4  | .8701               | .9301                | 1.940216        | 8 | .9301                | .9650                 | 2.049389         | 8 | .9850                | 1                     | 2.732519         | 6 |
| 10 | 3  | .8776               | .9301                | 1.828347        | 5 | .9301                | .9650                 | 2.133068         | 9 | .9650                | 1                     | 2.497991         | 8 |
| 10 | 2  | .8485               | .9091                | 1.833026        | 7 | .9091                | 1                     | 2.190889         | 6 | .9091                | 1                     | 2.190889         | 6 |

$$\theta = .25 \text{ (continued)} \sqrt{MN/(M+N)} \tilde{W}_{M,N}^+$$

15 - 500

| M   | N   | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|-----|-----|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
| 15  | 15  | .8899               | .9104                | 2.148342        | 6 | .9474                | .9540                 | 2.323785         | 8 | .9874                | .9904                 | 2.788863         | 8 |
| 15  | 14  | .8974               | .9232                | 2.081021        | 7 | .9409                | .9519                 | 2.374630         | 7 | .9865                | .9901                 | 2.795149         | 8 |
| 15  | 13  | .8843               | .9130                | 2.011077        | 7 | .9416                | .9558                 | 2.296813         | 7 | .9896                | .9924                 | 2.844091         | 7 |
| 15  | 12  | .8983               | .9146                | 2.078457        | 7 | .9341                | .9508                 | 2.215639         | 8 | .9889                | .9921                 | 2.762508         | 7 |
| 15  | 11  | .8882               | .9015                | 1.984786        | 7 | .9429                | .9546                 | 2.327569         | 7 | .9880                | .9928                 | 2.778701         | 8 |
| 15  | 10  | .8970               | .9194                | 2.041237        | 7 | .9472                | .9566                 | 2.288019         | 7 | .9892                | .9923                 | 2.796294         | 8 |
| 20  | 20  | .8936               | .9053                | 2.080623        | 7 | .9452                | .9561                 | 2.390451         | 7 | .9884                | .9903                 | 2.912872         | 8 |
| 20  | 19  | .8913               | .9035                | 2.087496        | 7 | .9479                | .9506                 | 2.399391         | 7 | .9881                | .9907                 | 2.846872         | 8 |
| 20  | 18  | .8966               | .9027                | 2.064013        | 7 | .9447                | .9501                 | 2.299964         | 7 | .9889                | .9908                 | 2.910970         | 7 |
| 20  | 17  | .8948               | .9016                | 2.111073        | 7 | .9497                | .9556                 | 2.429547         | 7 | .9893                | .9906                 | 2.897456         | 8 |
| 20  | 16  | .8996               | .9068                | 2.103502        | 7 | .9476                | .9520                 | 2.371703         | 8 | .9888                | .9908                 | 2.868548         | 8 |
| 20  | 15  | .8813               | .9178                | 2.091644        | 7 | .9427                | .9524                 | 2.330456         | 8 | .9886                | .9915                 | 2.840562         | 8 |
| 25  | 25  | .8981               | .9022                | 2.089784        | 7 | .9495                | .9521                 | 2.425355         | 7 | .9897                | .9906                 | 2.946277         | 8 |
| 25  | 24  | .8995               | .9028                | 2.146663        | 7 | .9489                | .9542                 | 2.444417         | 8 | .9891                | .9903                 | 3.001710         | 8 |
| 25  | 23  | .8967               | .9017                | 2.099480        | 8 | .9487                | .9525                 | 2.452055         | 7 | .9895                | .9904                 | 2.948499         | 8 |
| 25  | 22  | .8967               | .9037                | 2.149519        | 7 | .9461                | .9503                 | 2.446064         | 8 | .9900                | .9910                 | 2.915005         | 9 |
| 25  | 21  | .8967               | .9013                | 2.072035        | 7 | .9473                | .9550                 | 2.407483         | 7 | .9892                | .9901                 | 2.919569         | 8 |
| 25  | 20  | .8985               | .9070                | 2.131319        | 7 | .9484                | .9556                 | 2.449484         | 7 | .9892                | .9902                 | 2.939728         | 8 |
| 30  | 30  | .8974               | .9077                | 2.143197        | 8 | .9487                | .9505                 | 2.435992         | 8 | .9895                | .9906                 | 3.038212         | 8 |
| 30  | 29  | .8972               | .9000                | 2.176025        | 8 | .9469                | .9507                 | 2.479770         | 8 | .9896                | .9901                 | 2.994507         | 8 |
| 30  | 28  | .8983               | .9012                | 2.125330        | 8 | .9458                | .9501                 | 2.427483         | 7 | .9886                | .9900                 | 2.943007         | 8 |
| 30  | 27  | .8910               | .9004                | 2.130333        | 7 | .9483                | .9505                 | 2.473093         | 7 | .9892                | .9900                 | 3.025780         | 8 |
| 30  | 26  | .8959               | .9022                | 2.095519        | 8 | .9485                | .9513                 | 2.398616         | 7 | .9898                | .9906                 | 2.985170         | 8 |
| 30  | 25  | .8993               | .9022                | 2.134530        | 8 | .9473                | .9508                 | 2.482947         | 7 | .9898                | .9914                 | 2.994556         | 8 |
| 35  | 35  | .8967               | .9012                | 2.151483        | 8 | .9490                | .9509                 | 2.418963         | 8 | .9894                | .9902                 | 2.988069         | 8 |
| 35  | 34  | .8994               | .9045                | 2.097262        | 8 | .9486                | .9500                 | 2.439960         | 7 | .9898                | .9902                 | 3.018046         | 8 |
| 35  | 33  | .8976               | .9008                | 2.153479        | 8 | .9469                | .9508                 | 2.428471         | 8 | .9899                | .9903                 | 3.026474         | 8 |
| 35  | 32  | .8988               | .9013                | 2.097488        | 8 | .9491                | .9508                 | 2.433118         | 7 | .9894                | .9900                 | 3.030095         | 8 |
| 35  | 31  | .8975               | .9001                | 2.126106        | 8 | .9486                | .9506                 | 2.419558         | 8 | .9899                | .9904                 | 3.003704         | 8 |
| 35  | 30  | .8989               | .9037                | 2.095047        | 8 | .9491                | .9506                 | 2.418671         | 7 | .9894                | .9904                 | 2.992335         | 8 |
| 40  | 40  | .8974               | .9035                | 2.121453        | 8 | .9500                | .9521                 | 2.479114         | 7 | .9896                | .9901                 | 3.006366         | 8 |
| 40  | 39  | .8998               | .9017                | 2.148612        | 8 | .9489                | .9503                 | 2.440239         | 8 | .9897                | .9901                 | 3.044987         | 8 |
| 40  | 38  | .8998               | .9017                | 2.113754        | 8 | .9496                | .9518                 | 2.475986         | 7 | .9898                | .9901                 | 3.034829         | 8 |
| 40  | 37  | .8994               | .9012                | 2.149215        | 8 | .9488                | .9501                 | 2.422312         | 8 | .9898                | .9903                 | 3.044672         | 8 |
| 40  | 36  | .8985               | .9012                | 2.122190        | 8 | .9496                | .9508                 | 2.448950         | 7 | .9896                | .9901                 | 2.986234         | 8 |
| 40  | 35  | .8978               | .9007                | 2.122915        | 8 | .9492                | .9504                 | 2.424494         | 7 | .9897                | .9900                 | 3.039490         | 8 |
| 45  | 45  | .8995               | .9027                | 2.151651        | 8 | .9497                | .9510                 | 2.452755         | 8 | .9898                | .9901                 | 3.043797         | 8 |
| 45  | 44  | .8997               | .9031                | 2.158836        | 8 | .9496                | .9508                 | 2.472516         | 8 | .9899                | .9901                 | 3.073079         | 8 |
| 45  | 43  | .8985               | .9002                | 2.143591        | 8 | .9483                | .9505                 | 2.455378         | 8 | .9900                | .9903                 | 3.027972         | 8 |
| 45  | 42  | .8999               | .9023                | 2.166723        | 8 | .9486                | .9515                 | 2.470125         | 8 | .9898                | .9901                 | 3.064728         | 8 |
| 45  | 41  | .8998               | .9018                | 2.138025        | 8 | .9495                | .9504                 | 2.459195         | 7 | .9899                | .9903                 | 3.021163         | 8 |
| 45  | 40  | .8990               | .9006                | 2.133925        | 8 | .9497                | .9507                 | 2.462650         | 7 | .9898                | .9901                 | 3.052642         | 8 |
| 50  | 50  | .8987               | .9044                | 2.182175        | 8 | .9496                | .9506                 | 2.477698         | 8 | .9898                | .9905                 | 3.075342         | 8 |
| 50  | 49  | .8990               | .9006                | 2.146054        | 8 | .9476                | .9502                 | 2.480402         | 7 | .9899                | .9901                 | 3.079273         | 8 |
| 50  | 48  | .8987               | .9000                | 2.135232        | 8 | .9489                | .9500                 | 2.449984         | 7 | .9898                | .9901                 | 3.062679         | 8 |
| 50  | 47  | .8982               | .9032                | 2.148523        | 8 | .9485                | .9503                 | 2.467554         | 8 | .9900                | .9902                 | 3.058764         | 8 |
| 50  | 46  | .8990               | .9002                | 2.175885        | 8 | .9473                | .9503                 | 2.438462         | 8 | .9899                | .9901                 | 3.059521         | 8 |
| 50  | 45  | .8997               | .9011                | 2.142386        | 8 | .9494                | .9502                 | 2.491106         | 7 | .9899                | .9901                 | 3.078716         | 8 |
| 100 | 100 | .8996               | .9001                | 2.160246        | 5 | .9495                | .9501                 | 2.483003         | 8 | .9897                | .9901                 | 3.103203         | 8 |
| 500 | 500 | .9000               | .9001                | 2.192262        | 6 | .9500                | .9500                 | 2.522723         | 8 | .9900                | .9900                 | 3.137082         | 8 |

$\theta = 0 / .01 / .05$  $\sqrt{MN/(M+N)} \tilde{W}_{M,N}$ 

10 - 45

|   |   |                     |                      |                 |                        |                       |                  |                        |                       |                  |   |
|---|---|---------------------|----------------------|-----------------|------------------------|-----------------------|------------------|------------------------|-----------------------|------------------|---|
| M | N | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|---|---|---------------------|----------------------|-----------------|------------------------|-----------------------|------------------|------------------------|-----------------------|------------------|---|

See  $\tilde{W}_{M,N}$  for  $\theta = 0$ . $\theta = .01$  (see  $\theta = 0$  for smaller values of M)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 100 | 100 | .8984 | .9010 | 2.789056 | 8 | .9495 | .9502 | 3.011905 | 5 | .9899 | .9900 | 3.496298 | 5 |
| 500 | 500 | .8996 | .9007 | 2.926527 | 5 | .9495 | .9503 | 3.178208 | 5 | .9900 | .9900 | 3.662334 | 5 |

 $\theta = .05$  (see  $\theta = 0$  for smaller values of M)

|    |    |       |       |          |   |       |       |          |   |       |       |          |   |
|----|----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 10 | 10 | .8813 | .9343 | 2.344035 | 8 | .9343 | .9522 | 2.581984 | 7 | .9893 | .9961 | 3.146266 | 6 |
| 10 | 9  | .8731 | .9034 | 2.205804 | 9 | .9376 | .9584 | 2.556737 | 7 | .9884 | .9939 | 3.002796 | 6 |
| 10 | 8  | .8701 | .9058 | 2.347866 | 9 | .9358 | .9569 | 2.439517 | 8 | .9899 | .9950 | 3.027148 | 7 |
| 10 | 7  | .8976 | .9284 | 2.265026 | 5 | .9459 | .9675 | 2.608386 | 8 | .9826 | .9905 | 2.886168 | 8 |
| 10 | 6  | .8749 | .9161 | 2.367453 | 5 | .9423 | .9685 | 2.472279 | 5 | .9810 | .9930 | 2.933331 | 8 |
| 10 | 5  | .8561 | .9394 | 2.236064 | 6 | .9394 | .9594 | 2.561732 | 5 | .9860 | .9960 | 2.927695 | 9 |
| 10 | 4  | .8741 | .9061 | 2.366431 | 7 | .9061 | .9700 | 2.432075 | 6 | .9700 | .9900 | 2.732519 | 6 |
| 10 | 3  | .8601 | .9301 | 2.133068 | 9 | .9301 | .9720 | 2.497991 | 8 | .9720 | 1     | 2.962758 | 6 |
| 10 | 2  | .8182 | .9091 | 2.190889 | 6 | .9091 | 1     | 2.683280 | 5 | .9091 | 1     | 2.683280 | 5 |
| 15 | 15 | .8925 | .9191 | 2.477166 | 5 | .9373 | .9504 | 2.652067 | 9 | .9861 | .9914 | 3.098386 | 9 |
| 15 | 14 | .8917 | .9007 | 2.419673 | 7 | .9406 | .9505 | 2.657223 | 9 | .9900 | .9916 | 3.195054 | 9 |
| 15 | 13 | .8823 | .9041 | 2.406539 | 8 | .9467 | .9542 | 2.654931 | 9 | .9866 | .9902 | 3.100610 | 9 |
| 15 | 12 | .8807 | .9031 | 2.464744 | 7 | .9455 | .9535 | 2.598076 | 5 | .9878 | .9904 | 3.065335 | 9 |
| 15 | 11 | .8968 | .9161 | 2.391645 | 7 | .9497 | .9565 | 2.688571 | 9 | .9859 | .9901 | 3.109498 | 9 |
| 15 | 10 | .8923 | .9160 | 2.485337 | 7 | .9440 | .9502 | 2.545875 | 5 | .9900 | .9926 | 3.105167 | 8 |
| 20 | 20 | .8987 | .9070 | 2.542563 | 7 | .9476 | .9553 | 2.760259 | 5 | .9872 | .9903 | 3.186959 | 5 |
| 20 | 19 | .8967 | .9033 | 2.491825 | 7 | .9449 | .9516 | 2.749011 | 9 | .9899 | .9909 | 3.219319 | 5 |
| 20 | 18 | .8901 | .9021 | 2.532286 | 7 | .9491 | .9532 | 2.757078 | 9 | .9899 | .9909 | 3.253447 | 5 |
| 20 | 17 | .8868 | .9007 | 2.467197 | 8 | .9475 | .9512 | 2.745368 | 9 | .9889 | .9902 | 3.180658 | 5 |
| 20 | 16 | .8833 | .9016 | 2.448279 | 8 | .9462 | .9505 | 2.683274 | 9 | .9891 | .9904 | 3.174892 | 9 |
| 20 | 15 | .8930 | .9003 | 2.484279 | 7 | .9493 | .9610 | 2.788862 | 9 | .9899 | .9909 | 3.231544 | 5 |
| 25 | 25 | .8874 | .9015 | 2.576729 | 8 | .9432 | .9503 | 2.828423 | 5 | .9899 | .9915 | 3.311327 | 5 |
| 25 | 24 | .8955 | .9062 | 2.561975 | 8 | .9487 | .9538 | 2.799997 | 5 | .9896 | .9901 | 3.283810 | 5 |
| 25 | 23 | .8982 | .9040 | 2.563553 | 8 | .9472 | .9504 | 2.749647 | 5 | .9893 | .9906 | 3.250980 | 9 |
| 25 | 22 | .8942 | .9057 | 2.532098 | 8 | .9484 | .9507 | 2.787050 | 9 | .9898 | .9904 | 3.323183 | 5 |
| 25 | 21 | .8965 | .9009 | 2.586718 | 8 | .9479 | .9509 | 2.790875 | 5 | .9892 | .9901 | 3.253275 | 5 |
| 25 | 20 | .8972 | .9011 | 2.533955 | 8 | .9489 | .9532 | 2.789934 | 9 | .9900 | .9914 | 3.287308 | 5 |
| 30 | 30 | .8868 | .9096 | 2.581985 | 8 | .9482 | .9545 | 2.820314 | 5 | .9898 | .9909 | 3.286335 | 5 |
| 30 | 29 | .8892 | .9002 | 2.540980 | 8 | .9496 | .9512 | 2.786832 | 9 | .9897 | .9902 | 3.288573 | 5 |
| 30 | 28 | .8996 | .9023 | 2.573542 | 8 | .9479 | .9501 | 2.777412 | 5 | .9899 | .9904 | 3.278530 | 5 |
| 30 | 27 | .8916 | .9002 | 2.547258 | 8 | .9498 | .9535 | 2.813650 | 9 | .9896 | .9901 | 3.301188 | 5 |
| 30 | 26 | .8971 | .9013 | 2.561233 | 8 | .9446 | .9517 | 2.784569 | 5 | .9892 | .9900 | 3.248184 | 5 |
| 30 | 25 | .8957 | .9000 | 2.542741 | 8 | .9500 | .9540 | 2.793098 | 9 | .9897 | .9905 | 3.316624 | 5 |
| 35 | 35 | .8986 | .9048 | 2.621583 | 8 | .9469 | .9505 | 2.846371 | 5 | .9899 | .9905 | 3.359000 | 5 |
| 35 | 34 | .8973 | .9001 | 2.583537 | 8 | .9478 | .9514 | 2.829075 | 5 | .9898 | .9903 | 3.328848 | 5 |
| 35 | 33 | .8984 | .9023 | 2.639676 | 8 | .9496 | .9507 | 2.867230 | 5 | .9895 | .9901 | 3.324781 | 5 |
| 35 | 32 | .8995 | .9034 | 2.594921 | 8 | .9496 | .9518 | 2.837435 | 5 | .9898 | .9904 | 3.305329 | 5 |
| 35 | 31 | .8983 | .9017 | 2.581086 | 8 | .9492 | .9512 | 2.828540 | 5 | .9897 | .9903 | 3.309601 | 5 |
| 35 | 30 | .8935 | .9008 | 2.593088 | 8 | .9498 | .9511 | 2.832462 | 5 | .9897 | .9901 | 3.322165 | 5 |
| 40 | 40 | .8998 | .9028 | 2.653298 | 8 | .9479 | .9503 | 2.889983 | 5 | .9897 | .9901 | 3.355147 | 5 |
| 40 | 39 | .8987 | .9001 | 2.629184 | 8 | .9488 | .9500 | 2.869374 | 5 | .9896 | .9901 | 3.341112 | 5 |
| 40 | 38 | .8986 | .9026 | 2.623474 | 8 | .9495 | .9504 | 2.872474 | 5 | .9897 | .9902 | 3.350037 | 5 |
| 40 | 37 | .8989 | .9014 | 2.635697 | 8 | .9489 | .9520 | 2.873666 | 5 | .9896 | .9903 | 3.335859 | 5 |
| 40 | 36 | .8985 | .9000 | 2.610223 | 8 | .9499 | .9512 | 2.855678 | 5 | .9896 | .9900 | 3.337409 | 5 |
| 40 | 35 | .8988 | .9004 | 2.603861 | 8 | .9499 | .9508 | 2.872336 | 5 | .9899 | .9902 | 3.339556 | 5 |
| 45 | 45 | .8980 | .9011 | 2.658352 | 8 | .9489 | .9527 | 2.908374 | 5 | .9900 | .9904 | 3.380613 | 5 |
| 45 | 44 | .8981 | .9010 | 2.657536 | 8 | .9492 | .9502 | 2.888121 | 5 | .9899 | .9902 | 3.368466 | 5 |
| 45 | 43 | .8987 | .9000 | 2.644794 | 8 | .9494 | .9506 | 2.871076 | 5 | .9898 | .9901 | 3.405520 | 5 |
| 45 | 42 | .8996 | .9005 | 2.663692 | 8 | .9494 | .9500 | 2.879867 | 5 | .9899 | .9901 | 3.359984 | 5 |
| 45 | 41 | .8963 | .9027 | 2.634930 | 8 | .9493 | .9502 | 2.891464 | 5 | .9899 | .9900 | 3.366925 | 5 |
| 45 | 40 | .8995 | .9015 | 2.661453 | 8 | .9494 | .9502 | 2.894621 | 5 | .9899 | .9902 | 3.370232 | 5 |



$$\theta = .05 / .1$$

$$\sqrt{MN/(M+N)} W_{M,N}$$

$$50 - 500 / 5 - 9$$

M N P(z<sub>.9</sub>) P(z̄<sub>.9</sub>) z<sub>.9</sub> D P(z<sub>.95</sub>) P(z̄<sub>.95</sub>) z<sub>.95</sub> D P(z<sub>.99</sub>) P(z̄<sub>.99</sub>) z<sub>.99</sub> D

θ = .05 (continued)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 50  | 50  | .8991 | .9025 | 2.666661 | 8 | .9489 | .9508 | 2.896826 | 5 | .9897 | .9902 | 3.379627 | 5 |
| 50  | 49  | .8998 | .9021 | 2.653292 | 8 | .9499 | .9503 | 2.914943 | 5 | .9900 | .9901 | 3.377394 | 5 |
| 50  | 48  | .8998 | .9021 | 2.644345 | 8 | .9484 | .9519 | 2.891825 | 5 | .9899 | .9901 | 3.385744 | 5 |
| 50  | 47  | .8966 | .9010 | 2.658960 | 8 | .9495 | .9507 | 2.873315 | 5 | .9899 | .9901 | 3.366967 | 5 |
| 50  | 46  | .8941 | .9004 | 2.635620 | 8 | .9495 | .9503 | 2.884155 | 5 | .9900 | .9901 | 3.360853 | 5 |
| 50  | 45  | .8998 | .9014 | 2.640611 | 8 | .9497 | .9514 | 2.897347 | 5 | .9900 | .9901 | 3.375884 | 5 |
| 100 | 100 | .8997 | .9003 | 2.736859 | 8 | .9497 | .9501 | 2.981947 | 5 | .9899 | .9900 | 3.472314 | 5 |
| 500 | 500 | .9000 | .9000 | 2.838107 | 5 | .9499 | .9500 | 3.098615 | 5 | .9900 | .9900 | 3.610451 | 5 |

θ = .1 (see θ = 0 for smaller values of M)

|   |   |       |       |          |   |       |       |          |   |       |       |          |   |
|---|---|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 5 | 5 | .8333 | .9524 | 2.070193 | 9 | .8333 | .9524 | 2.070193 | 9 | .9524 | 1     | 2.581984 | 7 |
| 5 | 4 | .7619 | .9206 | 1.897366 | 5 | .9206 | 1     | 2.399993 | 8 | .9206 | 1     | 2.399993 | 8 |
| 5 | 3 | .8571 | 1     | 2.190886 | 5 | .8571 | 1     | 2.190886 | 5 | .8571 | 1     | 2.190886 | 5 |
| 5 | 2 | .7143 | 1     | 1.932183 | 8 | .7143 | 1     | 1.932183 | 8 | .7143 | 1     | 1.932183 | 8 |
| 6 | 6 | .8874 | .9394 | 2.309397 | 9 | .9394 | .9848 | 2.449480 | 9 | .9848 | 1     | 2.927695 | 7 |
| 6 | 5 | .8225 | .9091 | 2.100528 | 5 | .9091 | .9740 | 2.288684 | 5 | .9740 | 1     | 2.763848 | 9 |
| 6 | 4 | .8571 | .9524 | 2.108181 | 6 | .8571 | .9524 | 2.108181 | 6 | .9524 | 1     | 2.581984 | 5 |
| 6 | 3 | .7619 | .9048 | 1.897361 | 9 | .9048 | 1     | 2.371701 | 7 | .9048 | 1     | 2.371701 | 7 |
| 6 | 2 | .7857 | 1     | 2.108181 | 5 | .7857 | 1     | 2.108181 | 5 | .7857 | 1     | 2.108181 | 5 |
| 7 | 7 | .8159 | .9138 | 2.160243 | 6 | .9138 | .9586 | 2.366431 | 5 | .9790 | .9953 | 2.788861 | 9 |
| 7 | 6 | .8741 | .9324 | 2.225394 | 6 | .9324 | .9674 | 2.489542 | 5 | .9674 | .9918 | 2.638991 | 5 |
| 7 | 5 | .8838 | .9470 | 2.276400 | 7 | .9470 | .9848 | 2.474358 | 6 | .9848 | 1     | 2.927695 | 5 |
| 7 | 4 | .7879 | .9091 | 2.013658 | 9 | .9091 | .9697 | 2.288685 | 8 | .9697 | 1     | 2.746424 | 6 |
| 7 | 3 | .8333 | .9333 | 2.070193 | 5 | .9333 | 1     | 2.535457 | 8 | .9333 | 1     | 2.535457 | 8 |
| 7 | 2 | .8333 | 1     | 2.267786 | 6 | .8333 | 1     | 2.267786 | 6 | .8333 | 1     | 2.267786 | 6 |
| 8 | 8 | .8812 | .9246 | 2.309397 | 6 | .9246 | .9681 | 2.519758 | 6 | .9855 | .9930 | 2.999995 | 5 |
| 8 | 7 | .8819 | .9192 | 2.324172 | 7 | .9192 | .9518 | 2.351452 | 6 | .9888 | .9975 | 2.958038 | 5 |
| 8 | 6 | .8741 | .9241 | 2.160239 | 8 | .9241 | .9574 | 2.415222 | 7 | .9814 | .9953 | 2.806237 | 6 |
| 8 | 5 | .8741 | .9207 | 2.253461 | 8 | .9207 | .9674 | 2.433745 | 8 | .9674 | .9907 | 2.638987 | 7 |
| 8 | 4 | .8424 | .9394 | 2.165058 | 5 | .9394 | .9798 | 2.449480 | 9 | .9798 | 1     | 2.898269 | 7 |
| 8 | 3 | .8788 | .9515 | 2.224858 | 6 | .8788 | .9515 | 2.224858 | 6 | .9515 | 1     | 2.686768 | 5 |
| 8 | 2 | .8667 | 1     | 2.415227 | 7 | .8667 | 1     | 2.415227 | 7 | .8667 | 1     | 2.415227 | 7 |
| 9 | 9 | .8854 | .9027 | 2.357021 | 7 | .9027 | .9531 | 2.417466 | 7 | .9887 | .9951 | 2.999994 | 5 |
| 9 | 8 | .8984 | .9301 | 2.265026 | 8 | .9301 | .9531 | 2.509241 | 7 | .9825 | .9917 | 2.870957 | 6 |
| 9 | 7 | .8916 | .9213 | 2.378350 | 8 | .9497 | .9717 | 2.519761 | 7 | .9851 | .9937 | 2.984126 | 6 |
| 9 | 6 | .8242 | .9161 | 2.236064 | 9 | .9161 | .9520 | 2.324167 | 9 | .9888 | .9972 | 2.958034 | 7 |
| 9 | 5 | .8541 | .9141 | 2.093198 | 5 | .9441 | .9790 | 2.577578 | 9 | .9790 | .9940 | 2.788864 | 8 |
| 9 | 4 | .8797 | .9580 | 2.303545 | 6 | .8797 | .9580 | 2.303545 | 6 | .9860 | 1     | 3.040460 | 9 |
| 9 | 3 | .8182 | .9091 | 1.999996 | 8 | .9091 | .9636 | 2.366426 | 7 | .9636 | 1     | 2.828422 | 6 |
| 9 | 2 | .8909 | 1     | 2.553138 | 9 | .8909 | 1     | 2.553138 | 9 | .8909 | 1     | 2.553138 | 9 |

$\theta = .1$  (continued)  $\sqrt{MN/(M+N)} \bar{W}_{M,N}$

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| M  | N  | P( $\underline{z}_{.9}$ ) | P( $\bar{z}_{.9}$ ) | $\underline{z}_{.9}$ | D | P( $\underline{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\underline{z}_{.95}$ | D | P( $\underline{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\underline{z}_{.99}$ | D |
|----|----|---------------------------|---------------------|----------------------|---|----------------------------|----------------------|-----------------------|---|----------------------------|----------------------|-----------------------|---|
| 10 | 10 | .8813                     | .9343               | 2.344039             | 8 | .9343                      | .9522                | 2.581984              | 7 | .9893                      | .9961                | 3.146266              | 6 |
| 10 | 9  | .8731                     | .9034               | 2.205804             | 9 | .9376                      | .9584                | 2.556737              | 7 | .9884                      | .9939                | 3.002796              | 6 |
| 10 | 8  | .8701                     | .9058               | 2.347866             | 9 | .9358                      | .9569                | 2.439517              | 8 | .9899                      | .9950                | 3.027148              | 7 |
| 10 | 7  | .8976                     | .9284               | 2.265026             | 5 | .9459                      | .9675                | 2.608386              | 8 | .9826                      | .9905                | 2.886168              | 8 |
| 10 | 6  | .8749                     | .9161               | 2.367453             | 5 | .9423                      | .9685                | 2.472279              | 5 | .9810                      | .9930                | 2.933331              | 8 |
| 10 | 5  | .8561                     | .9394               | 2.236064             | 6 | .9394                      | .9594                | 2.561732              | 5 | .9860                      | .9960                | 2.927695              | 9 |
| 10 | 4  | .8741                     | .9061               | 2.366431             | 7 | .9061                      | .9700                | 2.432075              | 6 | .9700                      | 1                    | 2.732519              | 6 |
| 10 | 3  | .8601                     | .9301               | 2.133068             | 9 | .9301                      | .9720                | 2.497991              | 8 | .9720                      | 1                    | 2.962258              | 6 |
| 10 | 2  | .8182                     | .9091               | 2.190889             | 6 | .9091                      | 1                    | 2.683280              | 5 | .9091                      | 1                    | 2.683280              | 5 |
| 15 | 15 | .8930                     | .9119               | 2.449489             | 5 | .9424                      | .9592                | 2.652069              | 9 | .9898                      | .9922                | 3.098378              | 9 |
| 15 | 14 | .8998                     | .9095               | 2.419675             | 7 | .9440                      | .9540                | 2.657224              | 9 | .9897                      | .9923                | 3.174198              | 9 |
| 15 | 13 | .8967                     | .9102               | 2.306544             | 8 | .9477                      | .9539                | 2.652520              | 8 | .9885                      | .9911                | 3.066356              | 9 |
| 15 | 12 | .8952                     | .9237               | 2.464748             | 7 | .9449                      | .9502                | 2.497636              | 5 | .9895                      | .9922                | 3.065332              | 8 |
| 15 | 11 | .8920                     | .9057               | 2.342722             | 7 | .9435                      | .9529                | 2.650380              | 8 | .9869                      | .9909                | 3.075460              | 9 |
| 15 | 10 | .8767                     | .9008               | 2.294152             | 8 | .9441                      | .9566                | 2.545867              | 8 | .9894                      | .9920                | 3.061858              | 9 |
| 20 | 20 | .8865                     | .9047               | 2.478742             | 7 | .9404                      | .9502                | 2.656844              | 9 | .9893                      | .9907                | 3.186955              | 9 |
| 20 | 19 | .8952                     | .9009               | 2.471597             | 7 | .9471                      | .9501                | 2.728069              | 9 | .9893                      | .9914                | 3.171416              | 5 |
| 20 | 18 | .8969                     | .9046               | 2.493681             | 7 | .9444                      | .9521                | 2.714713              | 9 | .9896                      | .9905                | 3.248922              | 9 |
| 20 | 17 | .8938                     | .9078               | 2.467200             | 8 | .9434                      | .9502                | 2.708933              | 9 | .9897                      | .9910                | 3.179445              | 9 |
| 20 | 16 | .8900                     | .9067               | 2.399992             | 8 | .9458                      | .9561                | 2.662558              | 9 | .9899                      | .9912                | 3.174892              | 9 |
| 20 | 15 | .8876                     | .9047               | 2.456168             | 8 | .9465                      | .9505                | 2.732840              | 9 | .9899                      | .9915                | 3.155242              | 5 |
| 25 | 25 | .8982                     | .9005               | 2.545583             | 7 | .9456                      | .9526                | 2.777459              | 5 | .9885                      | .9902                | 3.204940              | 5 |
| 25 | 24 | .8999                     | .9036               | 2.525614             | 7 | .9490                      | .9526                | 2.763904              | 9 | .9897                      | .9908                | 3.253304              | 5 |
| 25 | 23 | .8974                     | .9016               | 2.504570             | 8 | .9490                      | .9548                | 2.745811              | 9 | .9900                      | .9908                | 3.213438              | 5 |
| 25 | 22 | .8967                     | .9007               | 2.475997             | 8 | .9477                      | .9502                | 2.750869              | 9 | .9898                      | .9908                | 3.170087              | 5 |
| 25 | 21 | .8992                     | .9037               | 2.466327             | 7 | .9490                      | .9524                | 2.675115              | 9 | .9898                      | .9906                | 3.244110              | 9 |
| 25 | 20 | .8993                     | .9119               | 2.487467             | 8 | .9495                      | .9526                | 2.757707              | 9 | .9896                      | .9905                | 3.203243              | 5 |
| 30 | 30 | .8960                     | .9120               | 2.581987             | 8 | .9494                      | .9532                | 2.817180              | 5 | .9895                      | .9901                | 3.279564              | 5 |
| 30 | 29 | .8964                     | .9074               | 2.540978             | 8 | .9480                      | .9533                | 2.770841              | 5 | .9896                      | .9901                | 3.262785              | 5 |
| 30 | 28 | .8994                     | .9012               | 2.545237             | 8 | .9497                      | .9519                | 2.777407              | 5 | .9896                      | .9902                | 3.262735              | 5 |
| 30 | 27 | .8967                     | .9002               | 2.515930             | 8 | .9495                      | .9511                | 2.792786              | 9 | .9898                      | .9904                | 3.293592              | 5 |
| 30 | 26 | .8986                     | .9013               | 2.548157             | 8 | .9473                      | .9564                | 2.784569              | 5 | .9898                      | .9906                | 3.248184              | 5 |
| 30 | 25 | .8971                     | .9000               | 2.533617             | 8 | .9498                      | .9521                | 2.780729              | 9 | .9895                      | .9901                | 3.226618              | 5 |
| 35 | 35 | .8931                     | .9033               | 2.561736             | 8 | .9491                      | .9521                | 2.799167              | 5 | .9895                      | .9903                | 3.308106              | 5 |
| 35 | 34 | .8989                     | .9022               | 2.563604             | 8 | .9498                      | .9510                | 2.808865              | 5 | .9897                      | .9901                | 3.294606              | 5 |
| 35 | 33 | .8985                     | .9007               | 2.530567             | 8 | .9493                      | .9511                | 2.819228              | 9 | .9898                      | .9901                | 3.297518              | 5 |
| 35 | 32 | .8984                     | .9004               | 2.562937             | 8 | .9487                      | .9512                | 2.808550              | 5 | .9897                      | .9901                | 3.288755              | 5 |
| 35 | 31 | .8966                     | .9007               | 2.546339             | 8 | .9495                      | .9509                | 2.793386              | 9 | .9895                      | .9901                | 3.249343              | 5 |
| 35 | 30 | .8990                     | .9012               | 2.550915             | 7 | .9452                      | .9502                | 2.796340              | 9 | .9898                      | .9902                | 3.305529              | 5 |
| 40 | 40 | .8982                     | .9033               | 2.581983             | 8 | .9497                      | .9517                | 2.864459              | 9 | .9894                      | .9901                | 3.341867              | 5 |
| 40 | 39 | .8995                     | .9009               | 2.594046             | 8 | .9499                      | .9508                | 2.844281              | 5 | .9898                      | .9901                | 3.326882              | 5 |
| 40 | 38 | .8970                     | .9025               | 2.588708             | 8 | .9495                      | .9518                | 2.837070              | 5 | .9897                      | .9902                | 3.301735              | 5 |
| 40 | 37 | .8991                     | .9004               | 2.602679             | 8 | .9495                      | .9510                | 2.842478              | 5 | .9898                      | .9905                | 3.323741              | 5 |
| 40 | 36 | .8992                     | .9010               | 2.574154             | 8 | .9492                      | .9507                | 2.826069              | 5 | .9899                      | .9903                | 3.332631              | 5 |
| 40 | 35 | .8989                     | .9001               | 2.598192             | 8 | .9493                      | .9511                | 2.834733              | 5 | .9898                      | .9902                | 3.314846              | 5 |

$\theta = 0.1 / .25$  $\sqrt{MN/(M+N)} \tilde{W}_{M,N}$ 

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| M | N | P(z <sub>.9</sub> ) | P(z̄ <sub>.9</sub> ) | z <sub>.9</sub> | D | P(z <sub>.95</sub> ) | P(z̄ <sub>.95</sub> ) | z <sub>.95</sub> | D | P(z <sub>.99</sub> ) | P(z̄ <sub>.99</sub> ) | z <sub>.99</sub> | D |
|---|---|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|
|---|---|---------------------|----------------------|-----------------|---|----------------------|-----------------------|------------------|---|----------------------|-----------------------|------------------|---|

 $\theta = .1$  (continued)

|     |     |       |       |          |   |       |       |          |   |       |       |          |   |
|-----|-----|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 45  | 45  | .8979 | .9016 | 2.588728 | 8 | .9495 | .9517 | 2.860383 | 5 | .9899 | .9904 | 3.354102 | 5 |
| 45  | 44  | .8989 | .9007 | 2.606463 | 8 | .9493 | .9504 | 2.865445 | 5 | .9895 | .9901 | 3.318955 | 5 |
| 45  | 43  | .8977 | .9016 | 2.611430 | 8 | .9497 | .9506 | 2.852728 | 5 | .9899 | .9902 | 3.326269 | 5 |
| 45  | 42  | .8986 | .9007 | 2.598801 | 8 | .9481 | .9511 | 2.867537 | 5 | .9899 | .9902 | 3.351490 | 5 |
| 45  | 41  | .8993 | .9006 | 2.581444 | 8 | .9494 | .9502 | 2.829832 | 5 | .9898 | .9903 | 3.318489 | 5 |
| 45  | 40  | .8983 | .9052 | 2.603958 | 8 | .9498 | .9506 | 2.857039 | 5 | .9898 | .9901 | 3.331101 | 5 |
| 50  | 50  | .8990 | .9010 | 2.625854 | 8 | .9495 | .9511 | 2.881951 | 5 | .9896 | .9900 | 3.377599 | 5 |
| 50  | 49  | .8977 | .9014 | 2.634608 | 8 | .9498 | .9506 | 2.885253 | 5 | .9895 | .9900 | 3.340310 | 5 |
| 50  | 48  | .8995 | .9009 | 2.624761 | 8 | .9498 | .9508 | 2.867625 | 5 | .9900 | .9903 | 3.376226 | 5 |
| 50  | 47  | .8997 | .9009 | 2.623080 | 8 | .9478 | .9508 | 2.862856 | 5 | .9900 | .9902 | 3.357593 | 5 |
| 50  | 46  | .8998 | .9008 | 2.635529 | 8 | .9492 | .9505 | 2.861924 | 5 | .9895 | .9901 | 3.340571 | 5 |
| 50  | 45  | .8963 | .9030 | 2.607892 | 8 | .9493 | .9500 | 2.861921 | 5 | .9897 | .9901 | 3.355481 | 5 |
| 100 | 100 | .8998 | .9004 | 2.693605 | 8 | .9500 | .9512 | 2.964997 | 5 | .9900 | .9901 | 3.459950 | 5 |
| 500 | 500 | .9006 | .9000 | 2.742831 | 5 | .9500 | .9500 | 3.012909 | 5 | .9900 | .9900 | 3.545579 | 5 |

 $\theta = .25$ 

|   |   |       |       |          |   |       |       |          |   |       |       |          |   |
|---|---|-------|-------|----------|---|-------|-------|----------|---|-------|-------|----------|---|
| 2 | 2 | .6667 | 1     | 1.999992 | 7 | .6667 | 1     | 1.999992 | 7 | .6667 | 1     | 1.999992 | 7 |
| 3 | 3 | .6000 | 1     | 1.732044 | 6 | .6000 | 1     | 1.732044 | 6 | .6000 | 1     | 1.732044 | 6 |
| 3 | 2 | .4000 | 1     | 1.490709 | 9 | .4000 | 1     | 1.490709 | 9 | .4000 | 1     | 1.490709 | 9 |
| 4 | 4 | .8571 | 1     | 2.190887 | 6 | .8571 | 1     | 2.190887 | 6 | .8571 | 1     | 2.190887 | 6 |
| 4 | 3 | .7714 | 1     | 1.984305 | 8 | .7714 | 1     | 1.984305 | 6 | .7714 | 1     | 1.984305 | 8 |
| 4 | 2 | .6000 | 1     | 1.732044 | 6 | .6000 | 1     | 1.732044 | 6 | .6000 | 1     | 1.732044 | 6 |
| 5 | 5 | .8333 | .9524 | 2.070193 | 9 | .8333 | .9524 | 2.070193 | 9 | .9524 | 1     | 2.581984 | 7 |
| 5 | 4 | .7619 | .9206 | 1.897366 | 5 | .9206 | 1     | 2.399993 | 8 | .9206 | 1     | 2.399993 | 8 |
| 5 | 3 | .8571 | 1     | 2.190886 | 5 | .8571 | 1     | 2.190886 | 5 | .8571 | 1     | 2.190886 | 5 |
| 5 | 2 | .7143 | 1     | 1.932183 | 8 | .7143 | 1     | 1.932183 | 8 | .7143 | 1     | 1.932183 | 8 |
| 6 | 6 | .8874 | .9394 | 2.309397 | 9 | .9394 | .9848 | 2.449480 | 9 | .9848 | 1     | 2.927695 | 7 |
| 6 | 5 | .8225 | .9091 | 2.100528 | 5 | .9091 | .9740 | 2.288684 | 5 | .9740 | 1     | 2.763848 | 9 |
| 6 | 4 | .8571 | .9524 | 2.108181 | 6 | .8571 | .9524 | 2.108181 | 6 | .9524 | 1     | 2.581984 | 5 |
| 6 | 3 | .7619 | .9048 | 1.897361 | 9 | .9048 | 1     | 2.371701 | 7 | .9048 | 1     | 2.371701 | 7 |
| 6 | 2 | .7857 | 1     | 2.108181 | 5 | .7857 | 1     | 2.108181 | 5 | .7857 | 1     | 2.108181 | 5 |
| 7 | 7 | .8648 | .9301 | 2.160243 | 6 | .9301 | .9790 | 2.366431 | 5 | .9790 | 1     | 2.788861 | 9 |
| 7 | 6 | .8042 | .9021 | 1.974462 | 7 | .9021 | .9674 | 2.225394 | 6 | .9674 | 1     | 2.638991 | 5 |
| 7 | 5 | .8586 | .9470 | 2.070189 | 7 | .9470 | 1     | 2.474358 | 6 | .9470 | 1     | 2.474358 | 6 |
| 7 | 4 | .7879 | .9091 | 1.895211 | 9 | .9091 | 1     | 2.288685 | 8 | .9091 | 1     | 2.288685 | 8 |
| 7 | 3 | .8333 | 1     | 2.070193 | 5 | .8333 | 1     | 2.070193 | 5 | .8333 | 1     | 2.070193 | 5 |
| 7 | 2 | .6667 | 1     | 1.792838 | 8 | .6667 | 1     | 1.792838 | 8 | .6667 | 1     | 1.792838 | 8 |
| 8 | 8 | .8486 | .9008 | 2.065590 | 7 | .9464 | .9744 | 2.519758 | 6 | .9744 | .9930 | 2.696795 | 5 |
| 8 | 7 | .8628 | .9192 | 2.184653 | 7 | .9192 | .9627 | 2.351452 | 6 | .9888 | 1     | 2.958038 | 5 |
| 8 | 6 | .8741 | .9441 | 2.160239 | 8 | .9441 | .9814 | 2.415222 | 7 | .9814 | 1     | 2.806237 | 6 |
| 8 | 5 | .7964 | .9130 | 1.935261 | 5 | .9130 | .9674 | 2.253461 | 8 | .9674 | 1     | 2.638987 | 7 |
| 8 | 4 | .8586 | .9394 | 2.070193 | 5 | .9394 | 1     | 2.449480 | 9 | .9394 | 1     | 2.449480 | 9 |
| 8 | 3 | .8788 | 1     | 2.224858 | 6 | .8788 | 1     | 2.224858 | 6 | .8788 | 1     | 2.224858 | 6 |
| 8 | 2 | .7333 | 1     | 1.936482 | 9 | .7333 | 1     | 1.936482 | 9 | .7333 | 1     | 1.936482 | 9 |
| 9 | 9 | .8640 | .9070 | 2.267783 | 7 | .9367 | .9613 | 2.417466 | 7 | .9798 | .9910 | 2.846046 | 6 |
| 9 | 8 | .8638 | .9099 | 2.176080 | 8 | .9445 | .9687 | 2.509241 | 7 | .9864 | .9963 | 2.870957 | 6 |
| 9 | 7 | .8689 | .9178 | 2.095237 | 9 | .9497 | .9790 | 2.519761 | 7 | .9790 | .9937 | 2.732519 | 7 |
| 9 | 6 | .8741 | .9161 | 2.236064 | 9 | .9161 | .9664 | 2.324167 | 9 | .9888 | 1     | 2.958034 | 7 |
| 9 | 5 | .8541 | .9441 | 2.093198 | 5 | .9441 | .9790 | 2.415220 | 9 | .9790 | 1     | 2.788864 | 8 |
| 9 | 4 | .8042 | .9021 | 1.900286 | 7 | .9021 | .9580 | 2.225390 | 6 | .9580 | 1     | 2.596293 | 5 |
| 9 | 3 | .8182 | .9091 | 1.999996 | 8 | .9091 | 1     | 2.366426 | 7 | .9091 | 1     | 2.366426 | 7 |
| 9 | 2 | .7818 | 1     | 2.068277 | 5 | .7818 | 1     | 2.068277 | 5 | .7818 | 1     | 2.068277 | 5 |

$\theta = 0.25$  (continued)  $\sqrt{MN/(M+N)} \tilde{W}_{M,N}$

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| M   | N   | P( $\bar{z}_9$ ) | P( $\bar{z}_9$ ) | $\bar{z}_9$ | D | P( $\bar{z}_{.95}$ ) | P( $\bar{z}_{.95}$ ) | $\bar{z}_{.95}$ | D | P( $\bar{z}_{.99}$ ) | P( $\bar{z}_{.99}$ ) | $\bar{z}_{.99}$ | D |
|-----|-----|------------------|------------------|-------------|---|----------------------|----------------------|-----------------|---|----------------------|----------------------|-----------------|---|
| 10  | 10  | .8638            | .9191            | 2.247325    | 8 | .9434                | .9617                | 2.581984        | 7 | .9856                | .9927                | 2.927695        | 6 |
| 10  | 9   | .8875            | .9193            | 2.205804    | 9 | .9420                | .9631                | 2.518472        | 7 | .9884                | .9952                | 3.002796        | 6 |
| 10  | 8   | .8818            | .9138            | 2.333446    | 9 | .9445                | .9675                | 2.439517        | 8 | .9809                | .9925                | 2.846045        | 7 |
| 10  | 7   | .8754            | .9142            | 2.226730    | 5 | .9488                | .9675                | 2.547718        | 9 | .9877                | .9963                | 2.886168        | 8 |
| 10  | 6   | .8585            | .9161            | 2.088931    | 6 | .9423                | .9790                | 2.472279        | 5 | .9790                | .9930                | 2.732514        | 9 |
| 10  | 5   | .8561            | .9627            | 2.236064    | 6 | .8561                | .9627                | 2.236064        | 6 | .9860                | 1                    | 2.927695        | 9 |
| 10  | 4   | .8601            | .9301            | 2.049389    | 8 | .9301                | .9700                | 2.366431        | 7 | .9700                | 1                    | 2.732519        | 6 |
| 10  | 3   | .8601            | .9301            | 2.133068    | 9 | .9301                | 1                    | 2.497991        | 8 | .9301                | 1                    | 2.497991        | 8 |
| 10  | 2   | .8182            | 1                | 2.190889    | 6 | .8182                | 1                    | 2.190889        | 6 | .8182                | 1                    | 2.190889        | 6 |
| 15  | 15  | .8949            | .9082            | 2.323786    | 6 | .9398                | .9507                | 2.556032        | 9 | .9889                | .9925                | 3.021657        | 9 |
| 15  | 14  | .8821            | .9038            | 2.374627    | 7 | .9459                | .9553                | 2.535284        | 9 | .9893                | .9928                | 2.992506        | 9 |
| 15  | 13  | .8834            | .9116            | 2.296810    | 7 | .9399                | .9520                | 2.572581        | 8 | .9894                | .9932                | 3.066351        | 9 |
| 15  | 12  | .8686            | .9016            | 2.215639    | 8 | .9443                | .9610                | 2.497632        | 8 | .9842                | .9902                | 2.928254        | 9 |
| 15  | 11  | .8860            | .9093            | 2.327573    | 7 | .9442                | .9582                | 2.450070        | 9 | .9898                | .9945                | 2.935794        | 8 |
| 15  | 10  | .8945            | .9134            | 2.288015    | 7 | .9498                | .9626                | 2.545869        | 8 | .9846                | .9912                | 2.800559        | 9 |
| 20  | 20  | .8908            | .9122            | 2.390453    | 6 | .9487                | .9533                | 2.651966        | 9 | .9882                | .9915                | 3.162272        | 9 |
| 20  | 19  | .8959            | .9013            | 2.399386    | 8 | .9404                | .9517                | 2.595445        | 9 | .9882                | .9902                | 3.092127        | 9 |
| 20  | 18  | .8895            | .9003            | 2.299963    | 8 | .9498                | .9556                | 2.599142        | 8 | .9883                | .9910                | 3.019933        | 9 |
| 20  | 17  | .8994            | .9112            | 2.429542    | 7 | .9477                | .9527                | 2.614971        | 9 | .9893                | .9916                | 3.121657        | 9 |
| 20  | 16  | .8954            | .9041            | 2.371707    | 8 | .9427                | .9512                | 2.624997        | 9 | .9882                | .9902                | 3.060679        | 9 |
| 20  | 15  | .8857            | .9049            | 2.330453    | 7 | .9486                | .9588                | 2.561737        | 9 | .9884                | .9908                | 3.014382        | 9 |
| 25  | 25  | .8991            | .9043            | 2.425355    | 7 | .9482                | .9526                | 2.649064        | 9 | .9896                | .9907                | 3.149702        | 9 |
| 25  | 24  | .8981            | .9086            | 2.444417    | 7 | .9487                | .9511                | 2.718331        | 9 | .9890                | .9901                | 3.112130        | 5 |
| 25  | 23  | .8976            | .9051            | 2.452055    | 7 | .9486                | .9515                | 2.686057        | 9 | .9892                | .9902                | 3.169415        | 9 |
| 25  | 22  | .8924            | .9008            | 2.446065    | 7 | .9462                | .9501                | 2.669665        | 9 | .9894                | .9909                | 3.129822        | 9 |
| 25  | 21  | .8949            | .9101            | 2.407484    | 7 | .9456                | .9533                | 2.633505        | 9 | .9884                | .9902                | 3.065758        | 9 |
| 25  | 20  | .8969            | .9112            | 2.449485    | 7 | .9474                | .9514                | 2.605796        | 9 | .9896                | .9910                | 3.134101        | 9 |
| 30  | 30  | .8976            | .9011            | 2.435991    | 8 | .9490                | .9510                | 2.738609        | 9 | .9895                | .9902                | 3.214797        | 5 |
| 30  | 29  | .8939            | .9016            | 2.479766    | 8 | .9480                | .9501                | 2.741594        | 9 | .9900                | .9908                | 3.213316        | 5 |
| 30  | 28  | .8919            | .9004            | 2.427485    | 8 | .9481                | .9514                | 2.694307        | 9 | .9884                | .9905                | 3.153223        | 9 |
| 30  | 27  | .8967            | .9010            | 2.473089    | 7 | .9480                | .9507                | 2.703231        | 9 | .9900                | .9907                | 3.187358        | 9 |
| 30  | 26  | .8972            | .9027            | 2.398616    | 8 | .9471                | .9500                | 2.647935        | 9 | .9893                | .9902                | 3.185199        | 9 |
| 30  | 25  | .8948            | .9017            | 2.482944    | 7 | .9471                | .9504                | 2.708011        | 9 | .9898                | .9906                | 3.155836        | 9 |
| 35  | 35  | .8981            | .9018            | 2.418961    | 8 | .9487                | .9504                | 2.700998        | 9 | .9899                | .9910                | 3.213693        | 9 |
| 35  | 34  | .8973            | .9001            | 2.439956    | 8 | .9487                | .9518                | 2.713050        | 9 | .9896                | .9901                | 3.235110        | 9 |
| 35  | 33  | .8939            | .9018            | 2.428476    | 8 | .9497                | .9517                | 2.669043        | 9 | .9895                | .9901                | 3.174093        | 9 |
| 35  | 32  | .8984            | .9017            | 2.433121    | 7 | .9495                | .9514                | 2.664516        | 9 | .9897                | .9904                | 3.221699        | 9 |
| 35  | 31  | .8972            | .9014            | 2.419553    | 8 | .9493                | .9515                | 2.688038        | 9 | .9899                | .9905                | 3.206271        | 9 |
| 35  | 30  | .8982            | .9014            | 2.418675    | 8 | .9479                | .9505                | 2.700287        | 9 | .9897                | .9906                | 3.182737        | 9 |
| 40  | 40  | .8962            | .9001            | 2.466618    | 8 | .9494                | .9524                | 2.727585        | 9 | .9894                | .9900                | 3.212875        | 9 |
| 40  | 39  | .8980            | .9008            | 2.440241    | 8 | .9493                | .9509                | 2.733963        | 9 | .9897                | .9901                | 3.273558        | 9 |
| 40  | 38  | .8992            | .9036            | 2.475984    | 8 | .9489                | .9503                | 2.723065        | 9 | .9895                | .9901                | 3.241824        | 9 |
| 40  | 37  | .8978            | .9002            | 2.422312    | 8 | .9483                | .9502                | 2.714061        | 9 | .9899                | .9907                | 3.260459        | 9 |
| 40  | 36  | .8993            | .9016            | 2.448949    | 8 | .9495                | .9510                | 2.736411        | 9 | .9899                | .9907                | 3.219251        | 9 |
| 40  | 35  | .8984            | .9010            | 2.424496    | 8 | .9490                | .9532                | 2.704213        | 9 | .9895                | .9900                | 3.192578        | 9 |
| 45  | 45  | .8994            | .9021            | 2.452761    | 8 | .9495                | .9515                | 2.751529        | 9 | .9899                | .9902                | 3.255902        | 9 |
| 45  | 44  | .8992            | .9016            | 2.472518    | 8 | .9498                | .9522                | 2.710952        | 9 | .9897                | .9900                | 3.279751        | 9 |
| 45  | 43  | .8966            | .9012            | 2.455377    | 8 | .9491                | .9502                | 2.744602        | 9 | .9899                | .9902                | 3.231605        | 5 |
| 45  | 42  | .8972            | .9031            | 2.470127    | 8 | .9499                | .9511                | 2.716575        | 9 | .9897                | .9901                | 3.262286        | 9 |
| 45  | 41  | .8990            | .9009            | 2.459192    | 8 | .9496                | .9507                | 2.741890        | 9 | .9897                | .9900                | 3.238484        | 9 |
| 45  | 40  | .8995            | .9016            | 2.462650    | 8 | .9494                | .9515                | 2.716326        | 9 | .9897                | .9901                | 3.259598        | 9 |
| 50  | 50  | .8994            | .9013            | 2.477696    | 8 | .9490                | .9502                | 2.735764        | 9 | .9895                | .9901                | 3.270847        | 9 |
| 50  | 49  | .8953            | .9005            | 2.480403    | 8 | .9490                | .9502                | 2.755113        | 9 | .9896                | .9901                | 3.268895        | 9 |
| 50  | 48  | .8978            | .9002            | 2.449985    | 8 | .9496                | .9507                | 2.746549        | 9 | .9897                | .9904                | 3.260541        | 9 |
| 50  | 47  | .8971            | .9006            | 2.467553    | 8 | .9499                | .9510                | 2.757227        | 9 | .9900                | .9903                | 3.304179        | 9 |
| 50  | 46  | .8947            | .9007            | 2.438465    | 8 | .9495                | .9505                | 2.744795        | 9 | .9894                | .9901                | 3.255123        | 9 |
| 50  | 45  | .8989            | .9006            | 2.491113    | 8 | .9480                | .9510                | 2.735209        | 9 | .9897                | .9903                | 3.264504        | 9 |
| 100 | 100 | .8990            | .9002            | 2.483005    | 9 | .9495                | .9502                | 2.775122        | 9 | .9899                | .9901                | 3.313039        | 9 |
| 500 | 500 | .9000            | .9001            | 2.522724    | 5 | .9500                | .9500                | 2.802861        | 9 | .9900                | .9900                | 3.365530        | 5 |

## Appendix.

The purpose of this appendix is to summarize the algebraic results which we used in the preceding chapters. All proofs are straightforward verifications of the definitions. Hence, we give only some hints and leave the details to the reader. A more general approach including Eulerian polynomials can be found in [11]. The "Finite Operator Calculus" of G.-C. Rota, D. Kahaner and A. Odlyzko [14] is the fundament of the whole theory.

Let  $\underline{P}$  be the algebra of polynomials over a field  $K$  with characteristic zero. In our rank test applications  $K$  always equals  $\mathbb{Z}$ , for the order tests choose  $K = \mathbb{R}$ . We will deal with linear operators  $\underline{P} \rightarrow \underline{P}$  only, and omit the word "linear" in the sequel. For all  $a \in K$  the shift operator is denoted by  $E^a: p(x) \mapsto p(x+a)$ . An operator  $Q$  on  $\underline{P}$  is a delta operator, if

$$Q \text{ is shift invariant: } QE^a = E^aQ \quad \forall a \in K, \text{ and}$$

$$Qx \text{ is a non-zero constant.}$$

The derivative operator  $D$  is a delta operator if  $K = \mathbb{R}$ , and the following properties show how  $Q$  generalizes  $D$ :

$$(A.1) \quad Qa = 0 \quad \text{for every constant } a \quad [14, p.687]$$

$$(A.2) \quad \deg(Qp) = \deg(p) - 1 \quad \text{for each } p \in \underline{P} \text{ with } \deg(p) \geq 1 \quad [14, p.687].$$

Hence, the kernel of  $Q$  consists only of the constant polynomials.

A sequence of polynomials  $(s_n)_{n \in \mathbb{N}_0}$  is a Sheffer sequence for  $Q$ , if

(A.3)  $s_0$  is a non-zero constant

(A.4)  $Qs_n = s_{n-1}$  for all  $n \geq 1$ .

We make the convention  $s_n = 0$  if  $n < 0$ . For instance,  $(x^n/n!)$  is a Sheffer sequence for  $D$ .

Lemma A.1: If  $(s_n)$  is a Sheffer sequence for  $Q$  then  $\deg(s_n) = n$ .

Proof: (A.1)-(A.4) ■

Lemma A.2: If  $(s_n)$  and  $(t_n)$  are both Sheffer sequences for  $Q$  with the property

$$s_n(v_n) = t_n(v_n)$$

for a given sequence  $(v_n)$  in  $K$ , then the two sequences are equal.

Proof: Induction over  $n$ . Use  $\ker(Q) = \text{constant functions}$  ■

$(s_n)$  has roots in  $v: \mathbb{N}_0 \rightarrow K$ , say, if  $s_n(v_n) = \delta_{0,n}$  for all  $n \in \mathbb{N}_0$ . The Sheffer sequence for  $Q$  with roots in  $0$  is called the basic sequence for  $Q$  and always denoted by  $(q_n)$ . Obviously,

(A.5)  $(x^n/n!)$  is the basic sequence for  $D$ .

It is easy to verify that

(A.6)  $\left(\binom{x+n-1}{n}\right)_{n \in \mathbb{N}_0}$  is the basic sequence for  $V = I - E^{-1}$ .

More examples can be found in [14].

Immediately from the shift-invariance follows: If  $(s_n)$  is a Sheffer sequence for  $Q$  with roots in  $v$ , then  $(E^a s_n)$  is a Sheffer sequence for  $Q$  with roots in  $v-a$ .

Deeper than all the other results in this appendix is the following

Lemma A.3: If  $v(n) = an+b$  ( $a, b \in K$ ), then

$$s_n(x) := (x-an-b)(x-b)^{-1} q_n(x-b)$$

defines the Sheffer sequence for  $Q$  with roots in  $v$ .

(For  $n = 0$  we have to define  $\frac{0}{0} = 1$ .)

Proof: See [14, p. 702] ■

Now we come to a representation theorem for Sheffer sequences with roots in

$$v(i) := \begin{cases} \varphi(i) & \forall 0 \leq i \leq L \\ ci+d & \forall i > L, \end{cases}$$

where  $L \in \mathbb{N}_0$ ;  $c, d \in K$  and  $\varphi: \mathbb{N}_0 \rightarrow R$  arbitrary.

Theorem A.1: If  $(s_n)$  is the Sheffer sequence for  $Q$  with roots in  $v$  as above, then

$$(A.7) \quad s_n(x) = \sum_{i=0}^L s_i(ci+d)(x-cn-d)(x-ci-d)^{-1} q_{n-i}(x-ci-d) \quad \forall n \in \mathbb{N}_0.$$

Proof: Check recurrence and side conditions, using lemma A.3 ■

Corollary A.1: (Binomial Theorem). If  $(s_n)$  is the Sheffer- and  $(q_n)$  the basic sequence for  $Q$ , then

$$s_n(x+y) = \sum_{i=0}^n s_i(y) q_{n-i}(x) \quad \forall n \in \mathbb{N}_0.$$

Proof: Choose  $c = 0$ ,  $d = y$  and  $L = \infty$  in (A.7) ■

Avoiding alternating summation in (A.7), it may be sometimes preferable to use the "outside method" (a term, introduced by J.L. Hodges (1957)):

$$(A.8) \quad s_n(x) = r_n(x) - \sum_{i=L+1}^n r_i(ci+d)(x-cn-d)(x-ci-d)^{-1} q_{n-i}(x-ci-d)$$

where  $(r_n)$  is the Sheffer sequence for  $Q$  with roots in  $\varphi$  (follows by summation over all  $i = 0, \dots, n$  in (A.7)).

Repeated use of (A.7) yields a representation of the Sheffer sequence  $(s_n)$  for  $Q$  with roots in the piecewise affine function

$$v(i) := ia_j + b_j \quad \forall L_j < i \leq L_{j+1},$$

where  $-1 = L_0 < L_1 < \dots$ , each  $L_j$  integer, and  $a_j, b_j \in K$  for all  $j \in \mathbb{N}_0$ . Then for all  $L_j < n \leq L_{j+1}$

$$(A.9) \quad s_n(x) = \sum_{k_j=0}^{L_j} \dots \sum_{k_1=0}^{L_1} p_j(x) p_{j-1}(v_j(k_j)) \dots p_0(v_1(k_1)),$$



if

$$p_i(x) = \frac{x - v_i(k_{i+1})}{x - v_i(k_i)} q_{k_{i+1} - k_i}(x - v_i(k_i)) ,$$

where  $k_0 := 0$  and  $k_{j+1} := n$ . Because of its importance we explicitly write down the special case of (A.9) where

$$v(i) = \begin{cases} ia+b & \forall i = 0, \dots, L \\ ic+d & \forall i > L . \end{cases}$$

Then

$$(A.10) \quad s_n(x) = \sum_{i=0}^L \frac{i(c-a)+d-b}{ic+d-b} q_i(ci+d-b) \frac{x-cn-d}{x-ci-d} q_{n-i}(x-ic-d) .$$

For  $n \leq L$ , the r.h.s. equals  $(x-an-b)(x-b)^{-1} q_n(x-b)$  by lemma A.3.

Now we assume that  $K$  is completely ordered. Let  $\mu: \mathbb{N}_0 \rightarrow K$  be a non decreasing function and  $(t_{n,i})_{n,i \in \mathbb{N}_0}$  be a double sequence in  $\underline{P}$  with the properties

$$(A.11) \quad \begin{aligned} t_{n,i}(\mu_i) &= t_{n,i+1}(\mu_i) \quad \forall 0 \leq i \leq r(n) := \min\{m \in \mathbb{N}_0 \mid \mu(m) = \mu(n)\}, \\ t_{n,i} &= 0 \quad \forall i > r(n) . \end{aligned}$$

Define an associated sequence  $(f_n)$  to  $(t_{n,i})$  by

$$(A.12) \quad f_n(x) := t_{n,i}(x) \quad \forall \mu_{i-1} < x \leq \mu_i \quad (\mu_{-1} := -\infty) .$$

We call  $(f_n)$  a  $\mu$ -Sheffer sequence, if  $(t_{m+n, r(m)})_{n \in \mathbb{N}_0}$  is a Sheffer

sequence for all  $m \in \mathbb{N}_0$ . From corollary A.1 we get a first representation of  $f_n(x)$ :

$$(A.13) \quad f_n(x) = \sum_{k=i}^n f_k(y) q_{n-k}(x-y) \quad \text{if } x, y \in [\mu_{i-1}, \mu_i].$$

If  $(f_n)$  has roots in  $v$ , i.e.

$$(A.14) \quad f_n(v_n) = \delta_{0,n} \quad \forall n \in \mathbb{N}_0,$$

then any value  $f_n(z)$  can be computed from (A.13) by stepping through all the intervals  $[\mu_j, \mu_{j+1}]$  until  $z$  is enclosed. We give only a brief description of this trivial algorithm:

Algorithm A.1. Assume  $f_{r(j)}(\mu_j), \dots, f_i(\mu_j)$  are already computed such that  $j \leq n$  and  $v_{i+1} > \mu_j$

a) If  $v_{i+1} < \mu_{j+1}$  then define  $x := v_{i+1}$ ,  $y := \mu_j$ , and compute  $f_{r(j)}(v_{i+1}), \dots, f_i(v_{i+1})$  from (A.13). Of course,  $f_{i+1}(v_{i+1}) = 0$ . Therefore, the  $i$ -index increased by one, and it increases again if  $v_{i+2}$  lies also in the same interval (define  $x = v_{i+2}$  and  $y = v_{i+1}$ ). Finally a  $k$  is reached such that  $\mu(j) < v_k < \mu_{j+1} < v_{k+1}$  (the case  $v_k = \mu_{j+1}$  is left to the reader). Then choose  $x := \mu_{j+1}$ ,  $y := v_k$ , and compute  $f_{r(j)}(\mu_{j+1}), \dots, f_k(\mu_{j+1})$  from (A.13). Now we are in the same situation as in the beginning.

b) If  $v_{i+1} > \mu_{j+1} > \mu_j$  then define  $x := \mu_{j+1}$ ,  $y := \mu_j$ , and compute  $f_{r(j)}(\mu_{j+1}), \dots, f_k(\mu_{j+1})$  from (A.13). Again, we are in the same situation as in the beginning.

c) If  $\mu_j = \mu_{j+1}$  increase  $j$  by one.

In special cases this algorithm can be simplified.

A one dimensional recursion can be obtained from

Theorem A.2: Let  $(f_n)$  be a  $\mu$ -Sheffer sequence for  $Q$  (with basic sequence  $(q_n)$ ). If  $(f_n)$  is associated to  $(t_{n,i})$  then

$$(A.15) \quad t_{n,i}(x) = \sum_{k=i}^n f_k(\mu_k) q_{n-k}(x-\mu_k) \quad \text{for all } n \in N_0 \text{ and } i=0, \dots, n.$$

Proof: Verify side conditions (A.11).

See [26, theorem 4.1] for a general version of this theorem. The announced one dimensional recursion follows, when we write (A.15) as

$$(A.16) \quad f_n(x) = \sum' f_k(\mu_k) q_{n-k}(x-\mu_k) \quad \text{for all } n \in N_0,$$

where the summation runs over all  $k$  such that  $\mu_k > x$ . Thus, a system of equations for the unknown  $f_k(\mu_k)$  is obtained, if only one value  $f_n(\nu_n)$  with  $\nu_n \leq \mu_n$  is known for each  $n$ . By Cramer's rule,  $f_n(\mu_n)$  can be expressed as a determinant:

Corollary A.2: If  $(f_n)$  is a  $\mu$ -Sheffer- and  $(q_n)$  the basic sequence for  $Q$ , then

$$f_n(\mu_n) = \det(\alpha_{i,j})_{i,j=1, \dots, n+1}, \quad \text{where}$$

$$\alpha_{i,j} = \begin{cases} q_{i-j}((\nu_{i-1} - \mu_{j-1})_-) & \text{if } j = 1, \dots, n \\ f_{i-1}(\nu_{i-1}) & \text{if } j = n+1, \end{cases}$$

for any  $\nu \leq \mu$ . If, in addition,  $(f_n)$  has roots in  $\nu$ , then

$$(A.17) \quad f_n(\mu_n) = (-1)^n \det(q_{i+1-j}((\nu_{i-1} - \mu_{j-1})_-))_{i,j=1, \dots, n}.$$

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